# LARGECAP FUND SCHEDULE OF INVESTMENTS August 31, 2024 (Unaudited)

COMMON STOCKS - 99.8%	Shares	Value \$182,845,353
(COST \$129,861,369)		
Communication Services - 12.2% Media & Entertainment - 12.2%		22,348,777
Alphabet Inc. Class A	48,650	7,948,437
Electronic Arts Inc.	13,275	2,015,411
Meta Platforms, Inc. Class A	7,425	3,870,727
Paramount Global Class B	252,125	2,639,749
The Walt Disney Co.	17,550 546,975	1,586,169
Warner Bros. Discovery, Inc. (a)	540,975	
Consumer Discretionary - 6.8% Consumer Discretionary Distribution & Retail - 4.6%		12,443,102
Chewy, Inc. Class A (a)	84,050	2,399,627
eBay Inc.	55,270	3,266,457
LKQ Corp. Consumer Durables & Apparel - 1.1%	66,350	2,759,490
TopBuild Corp. (a)	3,840	1,509,197
Topgolf Callaway Brands Corp. (a)	53,475	537,959
Consumer Services - 1.1%		
Starbucks Corp.	20,835	1,970,366
Consumer Staples - 5.9%		10,870,935
Consumer Staples Distribution & Retail - 3.1% Performance Food Group Co. (a)	35,175	2,625,462
Target Corp.	10,360	1,591,503
Walgreens Boots Alliance, Inc.	169,625	1,569,031
Food, Beverage & Tobacco - 1.8%		
PepsiCo, Inc.	10,850	1,875,748
Tyson Foods, Inc. Class A	21,575	1,387,488
Household & Personal Products - 1.0% Kimberly-Clark Corp.	12,593	1,821,703
	275,221	
Energy - 3.6%	10.425	6,517,983
Cheniere Energy, Inc. Chevron Corp.	<u>10,425</u> 14,245	1,931,336
Exxon Mobil Corp.	21,020	2,107,348
* •	21,020	
Financials - 18.7% Banks - 6.7%		34,142,413
Bank of America Corp.	66,750	2,720,062
Citigroup Inc.	59,425	3,722,382
Citizens Financial Group, Inc.	25,775	1,109,614
JPMorgan Chase & Co.	12,645	2,842,596
PNC Financial Services Group, Inc. Financial Services - 12.0%	9,945	1,840,720
Bread Financial Holdings Inc.	24,349	1,416,381
Discover Financial Services	17,695	2,454,473
Fiserv, Inc. (a)	8,774	1,531,940
Intercontinental Exchange, Inc.	12,425	2,007,259
Northern Trust Corp.	20,310	1,852,475
PayPal Holdings, Inc. (a)	56,160	4,067,669
State Street Corp.	22,625	1,970,638
The Charles Schwab Corp.	45,100	2,936,010
Visa Inc. Class A	13,280	3,670,194
Health Care - 19.3% Health Care Equipment & Services - 8.6%		35,288,964
CVS Health Corp.	53,650	3,070,926
GE HealthCare Technologies Inc.	24,050	2,039,921
HCA Healthcare, Inc.	6,400	2,531,776
McKesson Corp.	2,960	1,660,797
The Cigna Group	6,275	2,270,358
UnitedHealth Group Inc. Pharmaceuticals, Biotechnology & Life Sciences - 10.7%	6,935	4,093,037
AbbVie Inc.	12,425	2,439,152
Angen Inc.	6,275	2,439,132
Bristol-Myers Squibb Co.	41,925	2,094,154
Exact Sciences Corp. (a)	68,275	4,211,885
Johnson & Johnson	11,400	1,890,804
Merck & Co., Inc.	14,700	1,741,215
Pfizer Inc.	127,825	3,708,203
Viatris Inc.	119,367	1,441,953
Industrials - 5.0% Capital Goods - 4.0%		9,102,018
Generac Holdings Inc. (a)	15,300	2,394,909
Kornit Digital Ltd. (a)	171,585	3,188,049
The Boeing Co. (a)	9,550	1,659,217
Transportation - 1.0%	 	1,859,843
FedEx Corp.	6,225	1,859,843

Information Technology - 23.4%		42,983,203
Semiconductors & Semiconductor Equipment - 6.6%		
Analog Devices, Inc.	9,395	2,206,322
Infineon Technologies A.G. ADR	60,925	2,225,590
Marvell Technology, Inc.	26,875	2,048,950
NXP Semiconductors N.V.	11,105	2,846,878
Qualcomm Inc.	16,230	2,845,119
Software & Services - 7.2%		
Adobe Inc. (a)	3,925	2,254,559
Microsoft Corp.	18,286	7,627,822
Oracle Corp.	23,175	3,274,396
Technology Hardware & Equipment - 9.6%		
Apple Inc.	22,970	5,260,130
Calix, Inc. (a)	61,325	2,283,743
Cisco Systems, Inc.	40,910	2,067,591
Coherent Corp. (a)	37,655	2,935,207
Keysight Technologies, Inc. (a)	12,475	1,922,647
Lumentum Holdings Inc. (a)	38,125	2,196,381
Viavi Solutions Inc. (a)	114,735	987,868
		,
Materials - 2.5%		4,672,359
Berry Global Group, Inc.	14,400	991,584
Freeport-McMoRan Inc.	33,775	1,495,557
O-I Glass, Inc. (a)	172,200	2,185,218
Real Estate - 0.8%		1,460,633
Real Estate 40.076 Real Estate Management & Development - 0.8%		1,400,055
Colliers Int'l. Group Inc.	10,125	1,460,633
contes net. Group ne.	10,125	1,400,055
Utilities - 1.6%		3,014,966
Alliant Energy Corp.	15,500	903,185
WEC Energy Group, Inc.	22,700	2,111,781
SHORT-TERM INVESTMENTS - 0.1%		100,000
(COST \$100,000)		
Money Market Funds - 0.1%		100.000
First American Government Obligations Fund Class X, 5.22% (b)	100,000	100,000
TOTAL INTEGTNENTS - 00.00/ (COOT 100.071.200)		102.045.252
TOTAL INVESTMENTS - 99.9% (COST 129,961,369)		182,945,353
NET OTHER ASSETS & LIABILITIES - 0.1%		185,180
NET ASSETS - 100%		\$183,130,533
(a) Non-income producing security		

Non-income producing security. Represents the 7-day yield at August 31, 2024. (a) (b)

Abbreviations: ADR A

American Depositary Receipt Aktiengesellschaft is the German term for a public limited liability corporation. Naamloze Vennootschap is the Dutch term for a public limited liability corporation. A.G. N.V.

The Global Industry Classification Standard ("GICS") was developed by and is the exclusive property and a service mark of MSCI Inc. ("MSCI") and Standard & Poor's Financial Services LLC ("S&P") and is licensed for use by Thompson Investment Management Inc. Neither MSCI, S&P, nor any other party involved in making or compiling the GICS or any GICS classifications makes any warranties with respect there to or the results to be obtained by the use thereof, and no such party shall have any liability whatsoever with respect thereto.

# LARGECAP FUND SCHEDULE OF INVESTMENTS (Continued) August 31, 2024 (Unaudited)

The following is a summary of the inputs used to value the Fund's investments as of August 31, 2024:

	1	Level 1	Level 2		Level 3		Total
Common Stocks							
Communication services	\$	22,348,777	\$	-	5	s -	\$ 22,348,777
Consumer discretionary		12,443,102		-		-	12,443,102
Consumer staples		10,870,935		-		-	10,870,935
Energy		6,517,983		-		-	6,517,983
Financials		34,142,413		-		-	34,142,413
Health care		35,288,964		-		-	35,288,964
Industrials		9,102,018		-		-	9,102,018
Information technology		42,983,203		-		-	42,983,203
Materials		4,672,359		-		-	4,672,359
Real Estate		1,460,633		-		-	1,460,633
Utilities		3,014,966		-		-	3,014,966
Total common stocks		182,845,353		-		-	182,845,353
Short-term investments							
Money market funds		100,000		-		-	100,000
Total short-term investments		100,000		-		-	100,000
Total investments	\$	182,945,353	\$	-	\$	- 6	\$ 182,945,353

The Fund did not invest in any level-3 investments as of and during the nine-month period ended August 31, 2024.

For more information on valuation inputs, see the accompanying notes. The accompanying notes are an integral part of the schedule of investments.

## **THOMPSON IM FUNDS, INC.** NOTES TO FINANCIAL STATEMENT

August 31, 2024

VALUATION POLICY AND PROCEDURES - The Funds' Board of Directors (the "Funds' Board") has adopted methods for valuing securities set forth in the Funds' Pricing Policies and Procedures, including circumstances in which market quotes are not readily available or deemed to be unreliable, and has delegated authority to the Advisor, as the Board appointed valuation designee, to apply those methods in making fair value determinations in accordance with the procedures approved by the Board. The valuation designee has established a valuation committee that, along with other Advisor employees, administers, implements, and oversees the fair valuation process and makes fair value decisions. The valuation committee regularly reviews its own fair value decisions, as well as valuation, valuation techniques and services furnished by pricing services; considers circumstances in the markets which may require it to make or adjust valuation determinations; and reviews previous valuation determinations. The valuation committee reports on its activities and any changes to the fair valuation guidelines to the Funds' Board.

Rule 2a-5 adopted by the Securities and Exchange Commission (the "SEC") governing fund valuation practices has established a framework for determining fair value in good faith for purposes of Section 29(a) (41) of the 1940 Act. Rule 2a-5 permits fund boards to designate certain parties to perform fair value determinations, subject to board oversight. Rule 2a-5 also defines when market quotations are "readily available" for purposes of the 1940 Act, which requires a fund to fair value a security when market quotations are not readily available. The Funds adopted a valuation policy adhering to the new rule and there was no material impact to the Funds.

VALUATION MEASUREMENTS – In accordance with generally accepted accounting principles in the United States of America ("GAAP"), fair value is defined as the price that each Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction with an independent buyer in the principal market, or in the absence of a principal market the most advantageous market for the investment or liability. GAAP established a three-tier hierarchy to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes.

Various inputs are used in determining the value of each Fund's investments. These inputs are summarized in the three broad levels listed below:

- Level 1 Quoted prices in active markets for identical securities.
- Level 2 Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 Significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments).

Inputs may include price information, specific and broad credit data, liquidity statistics, and other factors. The Funds consider observable data to be market data which is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market. The determination of what constitutes "observable" requires significant judgment by the Funds. The categorization of a security within the hierarchy is based upon the pricing transparency of the security and does not necessarily correspond to a Fund's perceived risk of that security. The inputs used to measure fair value may fail into different levels of the fair valuation hierarchy. In such cases, for disclosure purposes, the level in the fair value hierarchy within which the fair value measurement in its entirety.

SECURITY VALUATION - Each Fund's equity securities, including common stocks, ADRs, REITs, and rights are valued at their market prices (generally the last reported sales price on the exchange where the securities are primarily traded or, for Nasdaq-listed securities, at their Nasdaq Official Closing Prices). If no sales are reported on a particular day, the mean between the highest bid and lowest asked quotations at the close of the exchanges will generally be used. To the extent these securities are actively traded, and valuation adjustments are not applied, they are categorized in level 1 of the fair value hierarchy. When adjustments to observable prices are applied or when the market is considered inactive, securities will be categorized in level 2 of the fair value hierarchy.

Investments in money market mutual funds are generally priced at the ending net asset value provided by the service agent of the funds. These securities will be categorized as level 1 securities.

Fixed-income securities such as corporate bonds, convertible bonds, asset-backed securities, mortgage-backed securities, U.S. government and agency securities, sovereign bonds, municipal bonds and commercial paper are typically valued based on valuations published by an independent pricing service, which uses various valuation methodologies such as matrix pricing and other analytical pricing models as well as market transactions and dealer quotations. Factors considered by pricing services include market characteristics such as benchmark yield curves, option-adjusted spreads, credit spreads and fundamental analytical data relating to the issuer. Short-term investments in fixed-income securities (those with remaining maturities of 60 days or less) are generally valued on an amortized cost basis. Fixed-income securities will generally be categorized in level 2 of the fair value hierarchy, in instances where lower relative weight is placed on transaction prices, quotations, or similar observable inputs, they are categorized in level 3.

Where market quotations are not readily available or are unreliable, a value is determined in good faith pursuant to procedures established by the Funds' Board. When determining the value of a security, consideration is given to the facts and circumstances relevant to the particular situation, which includes factors such as fundamental analytical data relating to the investment, which may include consideration of yields or prices of securities of comparable quality, coupon rate, maturity and type of issue, nature and duration of any restrictions on disposition of the security and an evaluation of forces that influence the market in which the securities are purchased or sold. Fair value pricing is an inherently subjective process, and no single standard exists for determining fair value. Different funds could reasonably arrive at different values for the same security.

COMMON STOCKS - 99.6%	Shares	Value \$57,324,653
(COST \$45,385,689)		
Communication Services - 4.7% Media & Entertainment - 4.7%		2,728,478
Paramount Global Class B	35,835	375,192
Take-Two Interactive Software, Inc. (a)	6,545	1,058,392
Warner Bros. Discovery, Inc. (a)	165,165	1,294,894
Consumer Discretionary - 9.3%		5,335,215
Consumer Discretionary Distribution & Retail - 4.2% Chewy, Inc. Class A (a)	36,255	1,035,080
Duluth Holdings Inc. Class B (a)	60,725	246,544
LKQ Corp.	20,890	868,815
Pool Corp.	775	272,506
Consumer Durables & Apparel - 4.7%	<b>5</b> (00)	201.000
Hasbro, Inc. Levi Strauss & Co. Class A	5,600 16,000	381,696 308,320
Mattel, Inc. (a)	16,780	318,484
Skechers U.S.A., Inc. Class A (a)	9,155	626,934
TopBuild Corp. (a)	1,505	591,495
Topgolf Callaway Brands Corp. (a)	43,705	439,672
Consumer Services - 0.4%		
Noodles & Co. (a)	155,487	245,669
Consumer Staples - 3.8%		2,199,627
Consumer Staples Distribution & Retail - 2.8% Performance Food Group Co. (a)	14,910	1,112,882
Walgreens Boots Alliance, Inc.	57,695	533,679
Food, Beverage & Tobacco - 1%	2,,070	
Tyson Foods, Inc. Class A	8,600	553,066
Energy - 3.1%		1,797,141
Cameco Corp.	6,515	266,073
Cheniere Energy, Inc.	4,700	870,722
Exxon Mobil Corp.	5,599	660,346
Financials - 19.6% Banks - 7.2%		11,235,562
Associated Banc-Corp	36,708	839,879
Citizens Financial Group, Inc.	15,120	650,916
New York Community Bancorp, Inc.	52,967	574,162
PNC Financial Services Group, Inc.	3,380	625,604
Truist Financial Corp. Zions Bancorporation, N.A.	<u> </u>	641,602 783,544
Financial Services - 12.4%	15,610	785,544
Annaly Capital Management, Inc.	39,956	805,513
Bread Financial Holdings Inc.	12,775	743,122
Discover Financial Services	7,889	1,094,283
Fisery, Inc. (a)	5,333	931,142
Intercontinental Exchange, Inc. Northern Trust Corp.	<u>2,220</u> 9,510	358,641 867,407
PayPal Holdings, Inc. (a)	9,350	677,221
State Street Corp.	7,045	613,620
The Charles Schwab Corp.	15,805	1,028,906
Health Care - 13.7%		7,906,632
Health Care Equipment & Services - 4.3%		
Acadia Healthcare Co., Inc. (a)	6,285	514,930
Accelerate Diagnostics, Inc. (a) AMN Healthcare Services, Inc. (a)	<u> </u>	20,884 535,603
AMN Healthcare Services, Inc. (a) Henry Schein, Inc. (a)	3,725	262,799
Premier, Inc. Class A	26,030	530,231
Teleflex Inc.	2,540	622,732
Pharmaceuticals, Biotechnology & Life Sciences - 9.4%		
Bausch Health Cos., Inc. (a)	<u> </u>	411,423
Exact Sciences Corp. (a) Green Thumb Industries Inc. (a)	48,150	1,493,823 466,574
Jazz Pharmaceuticals PLC (a)	6,670	773,587
Neurocrine Biosciences, Inc. (a)	7,900	1,003,774
Viatris Inc.	105,155	1,270,272
Industrials - 16.9% Capital Goods - 11.7%		9,745,279
A.O. Smith Corp.	8,290	694,039
Generac Holdings Inc. (a)	6,030	943,876
Hillenbrand, Inc.	11,090	365,526
Kornit Digital Ltd. (a)	75,045	1,394,336
MasTec, Inc. (a)	4,055	458,742
Mueller Water Products, Inc. Class A Regal Rexnord Corp.	<u>28,225</u> 3,715	605,991 623,414
The AZEK Co. Inc. (a)	8,765	373,652
$\frac{1}{2}$	6,703	375,052

WillScot Holdings Corp. (a)	17,591	677,95
Xylem, Inc.	4,499	618,74
Commercial & Professional Services - 5.2%		
Concentrix Corp.	9,420	708,66
Equifax Inc.	2,225	683,364
SS&C Technologies Holdings, Inc.	13,350	1,002,452
Steelcase Inc. Class A	42,045	594,51
Information Technology - 14.0%		8,039,894
Semiconductors & Semiconductor Equipment - 5.4%		
Infineon Technologies A.G. ADR	24,520	895,71
Marvell Technology, Inc.	13,725	1,046,394
NXP Semiconductors N.V.	4,395	1,126,702
Technology Hardware & Equipment - 8.6%		
Calix, Inc. (a)	33,000	1,228,920
Coherent Corp. (a)	14,400	1,122,480
Keysight Technologies, Inc. (a)	3,955	609,54
Lumentum Holdings Inc. (a)	15,540	895,259
Pure Storage, Inc. Class A (a)	9,415	482,893
Viavi Solutions Inc. (a)	73,401	631,983
Materials - 4.5%		2,573,723
Berry Global Group, Inc.	14,000	964,040
Freeport-McMoRan Inc.	10,660	472,023
O-I Glass, Inc. (a)	89,650	1,137,65
Real Estate - 6.8% Equity Real Estate Investment Trusts (REITs) - 4.9%		3,948,08
Alexandria Real Estate Equities, Inc.	4,985	596,050
Global Net Lease, Inc. (a)	61,295	528,36
Host Hotels & Resorts Inc.	30,125	533,213
Omega Healthcare Investors, Inc.	14,760	583,610
Park Hotels & Resorts Inc.	39,100	597,44
Real Estate Management & Development - 1.9%	57,100	557,440
Colliers Int'l. Group Inc.	5,375	775,39
FirstService Corp.	1.855	333,993
·		
Utilities - 3.2% Alliant Energy Corp.	9,700	1,815,02 565,219
WEC Energy Group, Inc.	6,800	632,604
Xcel Energy, Inc.	10,080	617,19
SHORT-TERM INVESTMENTS - 0.2% (COST \$100,000)		100,000
Money Market Funds - 0.2%		100,000
First American Government Obligations Fund Class X, 5.22% (b)	100,000	100,000
TOTAL INVESTMENTS - 99.8% (COST 45,485,689)		57,424,653
NET OTHER ASSETS & LIABILITIES - 0.2%		105,29
NET ASSETS - 100%		\$57,529,943
(a) Non-income producing security.		

(a) (b) Non-income producing security. Represents the 7-day yield at August 31, 2024.

Abbreviations:

American Depositary Receipt Aktiengesellschaft is the German term for a public limited liability corporation. Naamloze Vennootschap is the Dutch term for a public limited liability corporation. Public Limited Company ADR A.G. N.V. PLC

The Global Industry Classification Standard ("GICS") was developed by and is the exclusive property and a service mark of MSCI Inc. ("MSCI") and Standard & Poor's Financial Services LLC ("S&P") and is licensed for use by Thompson Investment Management Inc. Neither MSCI, S&P, nor any other party involved in making or compiling the GICS or any GICS classifications makes any warranties with respect there to or the results to be obtained by the use thereof, and no such party shall have any liability whatsoever with respect thereto.

# MIDCAP FUND SCHEDULE OF INVESTMENTS (continued) August 31, 2024 (Unaudited)

The following is a summary of the inputs used to value the Fund's investments as of August 31, 2024:

	Level 1	Level 2		Level 3		Total
Common Stocks						
Communication services	\$ 2,728,478	\$	-	\$	-	\$ 2,728,478
Consumer discretionary	5,335,215		_		_	5,335,215
Consumer staples	2,199,627		-		-	2,199,627
Energy	1,797,141		_		-	1,797,141
Financials	11,235,562		_		_	11,235,562
Health care	7,906,632		_		_	7,906,632
Industrials	9,745,279		_		-	9,745,279
Information technology	8,039,894		_		_	8,039,894
Materials	2,573,723		_		_	2,573,723
Real Estate	3,948,081		_		_	3,948,081
Utilities	1,815,021		_		_	1,815,021
Total common stocks	57,324,653		_		_	57,324,653
Short-term investments						
Money market funds	100,000		_		_	100,000
Total short-term investments	100,000		_		_	100,000
Total investments	\$ 57,424,653	\$	-	\$	-	\$ 57,424,653

The Fund did not invest in any level-3 investments as of and during the nine-month period ended August 31, 2024.

For more information on valuation inputs, see the accompanying notes. The accompanying notes are an integral part of the schedule of investments.

## **THOMPSON IM FUNDS, INC.** NOTES TO FINANCIAL STATEMENT

August 31, 2024

VALUATION POLICY AND PROCEDURES - The Funds' Board of Directors (the "Funds' Board") has adopted methods for valuing securities set forth in the Funds' Pricing Policies and Procedures, including circumstances in which market quotes are not readily available or deemed to be unreliable, and has delegated authority to the Advisor, as the Board appointed valuation designee, to apply those methods in making fair value determinations in accordance with the procedures approved by the Board. The valuation designee has established a valuation committee that, along with other Advisor employees, administers, implements, and oversees the fair valuation process and makes fair value decisions. The valuation committee regularly reviews its own fair value decisions, as well as valuation, valuation techniques and services furnished by pricing services; considers circumstances in the markets which may require it to make or adjust valuation determinations; and reviews previous valuation determinations. The valuation committee reports on its activities and any changes to the fair valuation guidelines to the Funds' Board.

Rule 2a-5 adopted by the Securities and Exchange Commission (the "SEC") governing fund valuation practices has established a framework for determining fair value in good faith for purposes of Section 29(a) (41) of the 1940 Act. Rule 2a-5 permits fund boards to designate certain parties to perform fair value determinations, subject to board oversight. Rule 2a-5 also defines when market quotations are "readily available" for purposes of the 1940 Act, which requires a fund to fair value a security when market quotations are not readily available. The Funds adopted a valuation policy adhering to the new rule and there was no material impact to the Funds.

VALUATION MEASUREMENTS – In accordance with generally accepted accounting principles in the United States of America ("GAAP"), fair value is defined as the price that each Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction with an independent buyer in the principal market, or in the absence of a principal market the most advantageous market for the investment or liability. GAAP established a three-tier hierarchy to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes.

Various inputs are used in determining the value of each Fund's investments. These inputs are summarized in the three broad levels listed below:

- Level 1 Quoted prices in active markets for identical securities.
- Level 2 Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 Significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments).

Inputs may include price information, specific and broad credit data, liquidity statistics, and other factors. The Funds consider observable data to be market data which is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market. The determination of what constitutes "observable" requires significant judgment by the Funds. The categorization of a security within the hierarchy is based upon the pricing transparency of the security and does not necessarily correspond to a Fund's perceived risk of that security. The inputs used to measure fair value may fail into different levels of the fair valuation hierarchy. In such cases, for disclosure purposes, the level in the fair value hierarchy within which the fair value measurement in its entirety.

SECURITY VALUATION - Each Fund's equity securities, including common stocks, ADRs, REITs, and rights are valued at their market prices (generally the last reported sales price on the exchange where the securities are primarily traded or, for Nasdaq-listed securities, at their Nasdaq Official Closing Prices). If no sales are reported on a particular day, the mean between the highest bid and lowest asked quotations at the close of the exchanges will generally be used. To the extent these securities are actively traded, and valuation adjustments are not applied, they are categorized in level 1 of the fair value hierarchy. When adjustments to observable prices are applied or when the market is considered inactive, securities will be categorized in level 2 of the fair value hierarchy.

Investments in money market mutual funds are generally priced at the ending net asset value provided by the service agent of the funds. These securities will be categorized as level 1 securities.

Fixed-income securities such as corporate bonds, convertible bonds, asset-backed securities, mortgage-backed securities, U.S. government and agency securities, sovereign bonds, municipal bonds and commercial paper are typically valued based on valuations published by an independent pricing service, which uses various valuation methodologies such as matrix pricing and other analytical pricing models as well as market transactions and dealer quotations. Factors considered by pricing services include market characteristics such as benchmark yield curves, option-adjusted spreads, credit spreads and fundamental analytical data relating to the issuer. Short-term investments in fixed-income securities (those with remaining maturities of 60 days or less) are generally valued on an amortized cost basis. Fixed-income securities will generally be categorized in level 2 of the fair value hierarchy, in instances where lower relative weight is placed on transaction prices, quotations, or similar observable inputs, they are categorized in level 3.

Where market quotations are not readily available or are unreliable, a value is determined in good faith pursuant to procedures established by the Funds' Board. When determining the value of a security, consideration is given to the facts and circumstances relevant to the particular situation, which includes factors such as fundamental analytical data relating to the investment, which may include consideration of yields or prices of securities of comparable quality, coupon rate, maturity and type of issue, nature and duration of any restrictions on disposition of the security and an evaluation of forces that influence the market in which the securities are purchased or sold. Fair value pricing is an inherently subjective process, and no single standard exists for determining fair value. Different funds could reasonably arrive at different values for the same security.

# **BOND FUND SCHEDULE OF INVESTMENTS** August 31, 2024 (Unaudited)

BONDS - 97.0% (COST \$1,518,991,475)	Rate (%)	Maturity Date	Principal Amount	Value \$1,321,504,629
Asset-Backed Securities - 14.3%				194,973,010
AASET Trust, Series 2018-2A A (h) AASET Trust, Series 2022-1A A (h)	4.454	11/18/38 05/16/47	271,361 5,692,619	260,507 5,694,161
AASET Trust, Series 2024-1A A1 (h)	6.261	05/16/49	1,975,140	2,040,268
American Airlines, Series 2017-1 A	4.000	08/15/30	200,568	187,563
Aqua Finance Trust, Series 2017-A C (h)	8.350	11/15/35	1,750,000	1,749,274
Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A A (h) Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A B (h)	4.213 5.682	12/16/41	3,177,160 916,900	3,151,076 906,933
Business Jet Securities, LLC, Series 2022-1A A (h)	4.455	06/15/37	4,483,152	4,389,440
Business Jet Securities, LLC, Series 2022-1A B (h)	5.192	06/15/37	640,450	624,447
Castle Aircraft Securitization Trust, Series 2019-1A A (h)	3.967	04/15/39	2,589,844	2,369,792
Castle Aircraft Securitization Trust, Series 2021-1A B (h)	6.656	01/15/46	1,676,110	1,605,709
Centerline Logistics Corp., Series CLC 2023-1 A2 (h) Coinstar Funding, LLC, Series 2017-1A A2 (h)	9.750 5.216	12/15/27 04/25/47	7,324,256 26,243,613	7,508,889 23,056,176
Continental Airlines, Series 2012-2 A	4.000	04/29/26	907,938	904,975
DCAL Aviation Finance Ltd., Series 2015-1A A1 (f)(h)	6.213	02/15/40	769,345	653,943
ECAF I Ltd., Series 2015-1A A2 (h)(i)	4.947	06/15/40	6,805,114	4,491,457
ECAF I Ltd., Series 2015-1A B1 (h)(i)	5.802	06/15/40	19,177,362	5,849,556
GAIA Aviation Ltd. (TAILWIND), Series 2019-1 B (h) HOA Funding LLC, Series 2021-1A A2 (h)	5.193 4.723	12/15/44 08/20/51	2,888,439 12,610,000	2,600,090 9,919,775
Horizon Aircraft Finance I Ltd., Series 2018-1 B (h)	5.270	12/15/38	2,702,399	1,702,511
Horizon Aircraft Finance II Ltd., Series 2019-1 A (h)	3.721	07/15/39	2,552,194	2,360,775
Icon Brand Holdings LLC, Series 2012-1A A (h)	4.229	01/25/43	7,009,399	2,891,377
JOL Air Limited, Series 2019-1 B (h)	4.948	04/15/44	745,359	701,845
KDAC Aviation Finance Ltd., Series 2017-1A A (h)	4.212 5.926	12/15/42	1,920,327	1,768,735
KDAC Aviation Finance Ltd., Series 2017-1A B (h) Kestrel Aircraft Funding Ltd., Series 2018-1A A (h)	4.250	12/15/38	17,132,629 1,256,875	10,966,239
Kestrel Aircraft Funding Ltd., Series 2018-1A B (h)	5.500	12/15/38	1,928,838	1,446,629
Labrador Aviation Finance Ltd., Series 2016-1A B1 (h)	5.682	01/15/42	33,166,314	26,283,946
MACH 1 Cayman Ltd., Series 2019-1 B (h)	4.335	10/15/39	4,341,879	3,581,927
MAPS Ltd., Series 2018-1A B (h)	5.193	05/15/43	353,573	342,089
METAL LLC, Series 2017-1 A (h) METAL LLC, Series 2017-1 B (h)	4.581 6.500	10/15/42	12,723,902 26,657,035	8,242,925 8,579,034
Pioneer Aircraft Finance Ltd., Series 2019-1 B (h)	4.948	06/15/44	1,419,643	1,085,984
Project Silver, Series 2019-1 A (h)	3.967	07/15/44	3,962,313	3,645,407
PROP Limited, Series 2017-1 B (h)(i)	6.900	03/15/42	3,836,109	1,501,453
Sapphire Aviation Finance I Ltd., Series 2018-1A B (h)	5.926	03/15/40	2,512,574	2,085,512
SMB Private Education Loan Trust, Series 2014-A C (h)	4.500	09/15/45	7,000,000	6,268,599
Sprite Limited, Series 2021-1 A (h) Sprite Limited, Series 2021-1 B (h)	3.750	11/15/46	6,170,253 3,083,900	5,868,260 2,906,684
TGIF Funding LLC, Series 2017-1A A2 (h)	6.202	04/30/47	11,003,653	10,748,877
Thunderbolt Aircraft Lease Ltd., Series 2019-1 B (h)	4.750	11/15/39	4,314,678	2,826,258
United Air Lines, Series 2020-1 A	5.875	04/15/29	2,514,729	2,561,508
US Airways, Series 2012-1 A	5.900	04/01/26	1,669,971	1,669,757
WAVE Trust, Series 2017-1A A (h) Willis Engine Structured Trust IV, Series 2018-A A (h)	3.844 4.750	11/15/42 09/15/43	1,376,023 4,601,321	1,265,941 4,525,031
	4.750	07/15/45	4,001,321	
Commercial Mortgage-Backed Securities - 15.0% BBCMS Mortgage Trust, Series 2015-VFM A2 (h)	3.375	03/12/36	3,000,000	<b>204,179,449</b> 2,684,659
CG-CCRE Commercial Mortgage Trust, Series 2014-FL1 B (1 times (TSFR1M + 1.26448%), floor 1.150%) (d)(h)	6.601	06/15/31	5,608,848	5,381,690
Citigroup Commercial Mortgage Trust, Series 2015-GC35 C (d)	4.606	11/10/48	7,000,000	4,609,648
Citigroup Commercial Mortgage Trust, Series 2016-GC36 C (d)	4.904	02/10/49	5,000,000	4,059,240
COMM Mortgage Trust, Series 2012-CR4 AM	3.251	10/15/45	3,000,000	2,639,904
COMM Mortgage Trust, Series 2014-CR16 C (d) COMM Mortgage Trust, Series 2014-UBS4 D (d)(f)(h)	4.867 4.865	04/10/47 08/10/47	5,000,000 9,740,000	4,643,510 4,358,469
COMM Mortgage Trust, Series 2014-UBS5 B	4.514	09/10/47	3,270,000	3,158,102
COMM Mortgage Trust, Series 2014-UBS5 C (d)	4.733	09/10/47	6,500,000	5,902,359
COMM Mortgage Trust, Series 2015-DC1 C (d)	4.416	02/10/48	540,000	474,546
COMM Mortgage Trust, Series 2015-PC1 D (d)	4.414	07/10/50	2,500,000	2,193,068
Credit Suisse Commercial Mortgage Securities Corp., Series 2016-NXSR C (d) CSAIL Commercial Mortgage Trust, Series 2015-C1 C (d)	4.570	12/15/49 04/15/50	3,000,000 1,780,000	2,503,583 1,550,359
CSAIL Commercial Mortgage Trust, Series 2015-C1 C (d)	4.333	06/15/57	5,000,000	4,634,380
CSAIL Commercial Mortgage Trust, Series 2015-C2 C (d)	4.311	06/15/57	3,579,000	3,066,760
CSAIL Commercial Mortgage Trust, Series 2015-C3 B (d)	4.242	08/15/48	3,905,000	3,514,154
CSAIL Commercial Mortgage Trust, Series 2015-C3 D (d)	3.492	08/15/48	5,795,000	3,944,881
DBUBS Mortgage Trust, Series 2011-LC3A PM1 (h)	4.452	05/10/44	7,476,810	6,317,904
DBUBS Mortgage Trust, Series 2011-LC3A PM2 (d)(h) GS Mortgage Securities Trust, Series 2014-GC24 B (d)	5.268 4.573	05/10/44 09/10/47	4,197,000 4,340,000	3,189,804 3,920,434
GS Mortgage Securities Trust, Series 2018-3PCK A (1 times (TSFR1M + 2.06448%), floor 1.950%) (d)(h)	7.151	09/15/31	2,419,538	2,406,312
HMH Trust, Series 2017-NSS A (h)	3.062	07/05/31	5,850,000	4,318,031
J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3 B (h)	5.013	02/15/46	2,870,750	2,684,151
J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3 C (h)	5.360	02/15/46	9,250,000	8,140,000
J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9 C (d)(h) J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20 D (d)(f)(h)(i)	3.686 4.682	12/15/47 07/15/47	1,622,927 5,000,000	1,493,093 3,117,500
JPMBB Commercial Mortgage Securities Trust, Series 2013-C12 C (d)	4.082	07/15/47	2,863,328	2,627,704
JPMBB Commercial Mortgage Securities Trust, Series 2013-C14 C (d)	4.173	08/15/46	3,038,265	2,795,204
JPMBB Commercial Mortgage Securities Trust, Series 2014-C18 C (d)	4.687	02/15/47	5,060,000	4,650,595
JPMBB Commercial Mortgage Securities Trust, Series 2014-C22 D (d)(f)(h)	4.649	09/15/47	4,966,000	2,933,416

Diddle Contracts Starge Section Print State 314 C 318         110         11.54         P.00000         878,000           PREF Contracts Marked State 11 C 10 C 10         1.05         9.0000         1.05.00         1.05.00         2.05.000           Marge Transmission Used Transmission U					
PRIME         PROPE         PROP         PROPE         PROPE	JPMBB Commercial Mortgage Securities Trust, Series 2014-C24 B	4.116	11/15/47	10,400,000	9,298,607
Sugge Sang, Bad. af Senser, Berg Park (1997)         4116         0.1164         4.730 (1997)         253.000           Sang, Sang, Bad. af Senser, Bad (1997)         4.837         0.1164         4.730 (1997)         6.837 (1997)           Sang, Bad. af Sang, Bad. af Sang,	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28 C (d)	4.250	10/15/48	5,496,426	5,004,222
Singa Subary Ran of Acades Marell Look Tans, Series 2011. C1 A 2010         41.21         00.216         4.21.20	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32 B	4.389	11/15/48	500,000	401,296
Singa Subary Ran of Acades Marell Look Tans, Series 2011. C1 A 2010         41.21         00.216         4.21.20	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10 C (d)	4.115	07/15/46	2,750,000	2,283,600
Surgen Sung, End. Some Mer. [19] Phys. Sec. 91471 (1)         4.44         11/148         11/148         11/148         11/148         11/148         11/148         11/148           Segn Sung, End. Some Some Some Some Some Some Some Some	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11 AS (d)	4.213	08/15/46	4,728,197	4,177,551
Seign 3000 of Autoor Marken Mark 1991 (1995)         6491 (1995)			10/15/46		
Sorgen Sauder Mark Sorden Mark Sauder Sorden Strate Stra					
Sorgen Stadty Card Theore Short [1] and Turk State 2075 (2] Doldy         4137         041544         58.000         3305, 2011           State State Card Theore, State 2014 (2014)         412         111 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
Sings Statis Capital Trans. Isola SCI CD (pM)         SIME         61/54         4.51/16         4.22/10           Sings Statis Capital Trans. Isola SCI CD (pM)         CA         CA<					
Shigh School C, Gend T, Thou, Steric 2014, 1987 C (a)         4.20         121458         5.000,000         1554,200           Shigh Shady C, Gend T, Thou, Steric 2014, 101,100         4.20         121459         5.000,000         1554,200           Shigh Shady C, Gend T, Thou, Steric 2014, 101,100         4.20         121459         5.000,000         1554,200           Shigh Shady C, Gend T, Markan S, Shady SJ, CH D, D         3.52         111458         5.191,270         4.201,200           Shigh Shady C, Gend T, Markan S, Shady SJ, CH D, D         3.52         111459         5.000,00         7.421,51           Shigh Shady C, Gend T, Markan S, Shady J, CH D, D         120         10159         5.000,00         7.421,51           Shigh Shady C, Gend T, Markan S, Shady J, CH D, D         12159         1023,500         7.421,51         8.000,00         7.421,51           Shigh Shady C, Gend T, Markang T, Markan S, Shady J, CH D, D         1214         1023,500 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
Shigh Sampal Capital Trans. Series 2014 (32) C.G.1         4322         1215 (49)         5.000.00         3.324 (32)           With Tage Cammand Metrogen Trans. Series 2014 (31) C.G.1         0.00         10.11 (34)         6.000.00         4.000.00				/	<i>,</i>
Will Fage Consonie Matery Test, Sens. 2015/27         2,841         02,1588         6,002,300         4,17399           Will Fage Consonie Matery Test, Sens. 2015/C11         0,01         1,0158         5,004,000         4,17399           Will Fage Consonie Matery Test, Sens. 2015/C11         0,01         1,0158         5,004,000         4,1739           Will Fage Consonie Matery Test, Sens. 2015/C11         0,01         4,513         1,1158         5,004,000         4,1739           Will Fage Consonie Matery Test, Sens. 2015/C15 C (0         4,513         1,11559         1,205,000         4,913         1,205,000         4,913         1,205,000         4,913         1,205,000 </td <td></td> <td></td> <td></td> <td></td> <td></td>					
With Fung Commental Weinger Turk Stress 2014-01         4.148         1.11548         5.000.00         448.058           With Fung Commental Weinger Turk Stress 2014-02         0.000         7.1157         4.000.00         7.1157           With Fung Commental Weinger Turk Stress 2014-02         0.000         7.1157         4.000.00         7.1157           With Fung Commental Weinger Turk Stress 2014-02         4.213         1.11578         4.000.00         7.200.00           With Fung Commental Weinger Turk Stress 2017-02         4.11         0.0154         9.0154         9.0156         9.000.00         1.11578           With Fung Commental Weinger Turk Stress 2017-02         1.41         0.0154         9.000.00         1.11578           With Fung Commental Weinger Turk Stress 2017-02         1.41         0.0154         1.000.00         1.11578           With Fung Commental Weinger Turk Stress 2017-02         1.000.00         1.11578					
With Fire Commonit Metage True Stars (2012)         3482         111518         5,198.70         442.825           With Fire Commonit Metage True Stars (2012)         600         4021         60153         60000         53171           With Fire Commonit Metage True Stars (2012)         600         4021         61153         60000         211714         60000         211714         60000         211714         60000         211714         60000         211714         60000         211714         60000         211714         60000         211714         60000         211714         60000         211714         60000         211714         60000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         211714         700000         714710         70000         714710         70000         714710         70000         714710         714710         714710         714710         714710         714710         714710         714710	Wells Fargo Commercial Mortgage Trust, Series 2015-C27 C	3.894	02/15/48	6,982,500	6,187,999
With Tage Communital Merings True, Same 2015/LC2 Br (p)         40211         4021         4021	Wells Fargo Commercial Mortgage Trust, Series 2015-C31 C (d)	4.746	11/15/48	5,000,000	4,708,383
Web Frage Commonia Manggin Time, String 2015-561 (a)         4293         001549         5,880,000         42,020,000           Web Frage Commonia Manggin Time, String 2015-568 (a)         4251         115159         5,880,000         42,020,000           Web Frage Commonia Manggin Time, String 2015-568 (a)         4281         001549         1,853,000         42,020,000           VEBR Commonia Manggin Time, String 2015-168 (b)         4281         001549         1,856,000         3,255,000           VEBR Commonia Manggin Time, String 2015-168 (b)         4237         001549         3,800,00         3,255,000           VEBR Commonia Manggin Time, String 2014-20 (c)         4201         01547         4,800,00         3,255,000           VEBR Commonia Manggin Time, String 2014-20 (c)         4201         01547         4,800,00         3,255,000           VEBR Commonia Manggin Time, String 2014-20 (c)         4201         01547         4,800,00         3,255,000           VEBR Commonia Manggin Time, String 2014-20 (c)         1,200         1,2155         3,800,000         2,955,000         1,2156           VEBR Commonia Manggin Time, String 2014-20 (c)         1,200         1,2156         3,800,000         1,2156         3,800,000         1,2156         3,800,000         1,2156         3,800,000         1,2156         3,800,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31 D	3.852	11/15/48	5,189,370	4,342,554
Will Fing Commercial Moringia Trans, String 2015-057 (c)         4293         001548         5,000.000         4212,105           Will Fing Commercial Moringia Trans, String 2017-S507 (c), then TSPIM (F-0.2174), then 73.573 (c) (d)         6213         112,155         1,250.00         1,272,000           Will Fing Commercial Moringia Trans, String 2017-S507 (c), then TSPIM (F-0.2174), then 73.573 (c) (d)         4127         112,155         7,200.00         3,769,209           WIRL Science Moring Trans, String 2017-C107 (c) then TSPIM (F-0.2174), then 73.573 (c) (d)         4127         601.564         1,440.00         1,212,600           WIRL Science Moring Trans, String 2017-C107 (c) then TSPIM (F-0.2174), then 73.573 (c) (d)         411         601.567         4,400.00         2,517,600           WIRL Science Moring Trans, String 2017-C107 (c) then TSPIM (F-0.2174), then 75.570,000         4,517         6,500.00         2,575,600           WIRL Science Moring Trans, String 2014-C107 (c) then TSPIM (F-0.2174), then 75.570,000         4,575,600         2,575,600         2,575,600         2,555,600.00         2,555,600         1,550,000         2,575,600         2,555,600         2,555,600         1,550,000         1,575,000         1,575,000         2,555,600         1,550,000         1,575,500         1,550,000         1,575,500         1,550,000         1,575,500         1,550,000         1,575,500         1,550,000         1,	Wells Fargo Commercial Morgage Trust, Series 2015-LC22 B (d)	4.692	09/15/58	800,000	764,734
With Frage Communital Mongage Trans, Series 2019-5587 AI (1997). (b): 00.00175/10 (AB)         4.253         1015.95         1.210.000         1.240.000           WTB RD Communital Mongage Trans, Series 2012-C1018         0.211.000         1.211.551         1.621.000         1.121.551           WTB RD Communital Mongage Trans, Series 2012-C1018         0.211.000         1.211.552         0.011.64         1.000.000         1.121.550           WTB RD Communital Mongage Trans, Series 2012-C1018 (0)         4.211         0.011.44         1.000.000         1.121.550           WTB RD Communital Mongage Trans, Series 2012-C1018 (0)         4.511         0.011.44         1.000.000         1.211.550           WTB RD Communital Mongage Trans, Series 2012-C1018 (0)         4.511         0.011.42         1.000.000         1.211.550           WTB RD Communital Mongage Trans, Series 2012-C1018 (0)         4.511         0.011.62         1.000.000         2.201.000         1.251.550           WTB RD Communital Mongage Trans, Series 2012-C1018 (0)         4.511         0.011.62         1.000.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000         1.201.000 <td< td=""><td>Wells Fargo Commercial Mortgage Trust. Series 2015-SGLC (d)</td><td></td><td></td><td></td><td></td></td<>	Wells Fargo Commercial Mortgage Trust. Series 2015-SGLC (d)				
Will Fage Commercial Monigner Trans, Sonie 2017-SAPP AI fame (TSPEIM = 6.8216b), theo 6.87550 (r)gh         6.238         121544         107,234         6.873,20           WERR Commercial Monigner Trans, Sonie 2017-10 F         0.01         4.417         101144         9.073,20         6.873,20           WERR Commercial Monigner Trans, Sonie 2017-10 F         0.01         4.417         0.01144         4.673,20         6.672,20           WERR Commercial Monigner Trans, Sonie 2014-220 F         0.01         4.511         0.01147         4.500,000         2.714,500           WERR Commercial Monigner Trans, Sonie 2014-220 F         0.01         4.521         0.00100         2.714,500           WERR Commercial Monigner Trans, Sonie 2014-220 F         10.00         3.807         0.00100         2.754,500           WERR Commercial Monigner Trans, Sonie 2014-220 F         10.00         3.907         0.01125         5.00,000         2.556,60           WERR Commercial Moningger Trans, Sonie 2014-210 F         10.00         3.907         0.01125         5.00,000         2.556,60           WERR Commercial Moningger Trans, Sonie 2014-210 F         10.00         4.912         5.00,000         2.556,60           WERR Commercial Moning Trans, Sonie 2014-210 F         10.00         4.912         5.00,000         7.122,000         7.122,000         7.122,000 <td></td> <td></td> <td></td> <td></td> <td><u> </u></td>					<u> </u>
WRBAC Konstrail Mangge Tax, Same 311-L110 B         1,344         101545         992,341         897,340           WRBAC Constraint Mangge Tax, Same 3112-L116 G         3,341         041545         1,500,000         1,312,200           WRBAC Constraint Mangge Tax, Same 3112-L116 G         3,341         041545         1,500,000         1,312,200           WRBAC Constraint Mangge Tax, Same 2114-C21 C         4,311         041547         3,500,000         2,131,300           WRBAC Constraint Mangge Tax, Same 2114-C21 C         4,311         041547         3,500,000         2,135,000           WRBAC Constraint Mangge Tax, Same 2114-C21 C         4,317         041547         3,500,000         2,155,000           WRBAC Constraint Mangge Tax, Same 2114-C21 C         4,317         0415747         3,500,000         2,155,000           WRBAC Constraint Mange Can, 214,012,010         3,000         0410527         5,00,000         4,151,000           Constraint Mange Can, 214,012,010         3,200         0410527         5,00,000         4,151,000           MAC         5,00         0410527         5,00,000         4,152,000         1,153,000         1,153,000         1,153,000         1,153,000         1,153,000         1,153,000         1,153,000         1,153,000         1,153,000         1,153,000         1,153,000 <td></td> <td></td> <td></td> <td></td> <td></td>					
WRBS Command Mangar Tas. Serie 2024/07 (d)         4.487         12143         700000         500200           WRBS Command Mangar Tas. Serie 2024/07 (d)         4.31         60136         136.50           WRBS Command Mangar Tas. Serie 2024/07 (d)         4.31         60136         136.50           WRBS Command Mangar Tas. Serie 2024/07 (d)         4.34         60136         136.50           WRBS Command Mangar Tas. Serie 2024/07 (d)         4.34         60532         2.9000         2.575.60           WRBS Command Mangar Tas. Serie 2024/07 (d)         5.00         60532         2.9000         2.575.60           WRBS Command Mangar Tas. Serie 2024/07 (d)         5.00         60532         2.9000         2.575.60           Careering Each Mangar Tas. Serie 2024/07 (d)         5.00         610.50         1.9000         1.9000           Careering Each Mangar Tas. Serie 2024/07 (d)         5.00         1.9000         1					
W7BBS Commands Morgang Tas, Same 2012-CH 16(a)         134         197546         1.580,000         137.525           W7BBS Commands Morgang Tas, Same 2014-CB (f)         4.51         0.51547         4.500,000         7.71548           W7BBS Commands Morgang Tas, Same 2014-CB (f)         4.51         0.51547         4.500,000         7.71548           W7BBS Commands Morgang Tas, Same 2014-CB (f)         4.51         0.61547         4.500,000         7.71548           W7BBS Commands Min Tas, Same 2014-CB (f)         4.51         0.61547         5.900,000         2.25546           W7EMBS Commands Min Tas, Same 2015-WF R (gh)         5.000         0.41925         5.900,000         10.000           Caverethe Insub CLY         W8EM (f)         5.000         0.41925         5.900,000         1.7174,000           M7 Ca, TSPINM - 6005974 (gh         2.32         1.2161,000         1.7174,000					
WRBS Connectial Mergage Trans. Series 2011.AC 18 10.0)         4.327         091546         3.800.00         3.235.00           WRBS Connectial Mergage Trans. Series 2011.4C 10         4.231         091547         3.000.00         2.731.350           WRBS Connectial Mergage Trans. Series 2011.4C 11         C         4.231         091547         3.000.00         2.731.350           WRBS Connectial Mergage Trans. Series 2011.4C 11         C         4.232         091547         3.000.00         2.437.800           WRBS Connectial Mergage Trans. Series 2011.0C 11         S.000         0.01547         3.000.00         7.000.00           Falles Induing ContraCharber         WRB Connectial Mergage Trans. Series 2011.0C 11         1.000.00         7.000.00         7.000.00           SACA ContraCharber         2.450         0.01753         5.000.00         4.7324.90         1.030.00         4.7324.90         1.030.00         4.7324.90         1.030.00         4.7324.90         1.030.00         4.7324.90         1.030.00         4.7324.90         1.030.00         4.7345.90         1.030.00         4.7345.90         1.030.00         4.7345.90         1.030.00         4.7345.90         1.030.00         4.7345.90         1.030.00         4.7345.90         1.030.00         4.7345.90         1.030.00         4.7345.90         1.030.00					
WFRBS Connuccial Marging Tons, Striss 2014-C21 C (1)         4131         971547         4.500000         2.711,200           WFRBS Connuccial Marging Tons, Striss 2014-C21 D (a)         3.447         0.91547         3.000000         3.2754,200           WFRBS Connuccial Marging Tons, Striss 2014-C21 D (a)         3.447         0.91547         3.000000         3.2754,200           WFRBS Connuccial Marging Tons, Striss 2014-C21 D (a)         3.447         0.91547         3.00000         3.2754,200           Conversitio Rank - 6.155				1,500,000	
WIRBS connected Marging Tau, Samo 2014-C1 D         4.21         4.91*7         3.000.000         2.754,200           WIRBS connected Marging Tau, Samo 2014-C1 D         0.00         1.03         0.00153         2.000.000         5.053.01           WIRDS connected Marging Tau, Samo 2015-WIR I (dK)         1.03         0.00153         2.000.000         1.000.00           Feaba Holding Co. (ng/h0X)(0)         2.59         0.11752         5.000.000         1.000.00           Feaba Holding Co. (ng/h0X)(0)         5.29         1.21746         1.500.00         1.735.00           Corport Fama- 6.175         0.003990 (n)         5.00         4.917.05         1.910.00         1.735.00           MI Co (ng) KL Co (nob)         5.517         0.017.05         1.500.00         1.735.20           MI Co (ng) KL Co (nob)         5.517         0.017.05         1.500.00         7.917.20           Al Co (ng) KL Co (nob)         5.517         0.017.05         1.500.00         7.917.20           Al Co (ng) KL Co (nob)         5.517         0.017.05         1.500.00         7.917.20           Al Co (ng) KL Co (ng) KL Annon         7.910         1.510.00         7.917.20           Al Co (ng) KL Co (ng) KL Annon         7.910         1.510.00         7.914.2153.00           Al Co (ng	WFRBS Commercial Mortgage Trust, Series 2013-C15 B (d)	4.327	08/15/46	3,800,000	3,325,000
WIRBS connaccial Mangage Trank, Sense 2014-C21 D(a)         3.497         8.497         5.000000         3.2875.000           Convertified Name, Sense 2015-WIG 60(a)         5.00         64.192.05         5.000.000         100.000           Convertified Name, Sense 2015-WIG 60(a)         2.49         64.192.05         5.000.000         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05	WFRBS Commercial Mortgage Trust, Series 2014-C20 C (f)	4.513	05/15/47	4,500,000	2,711,250
WIRBS connaccial Mangage Trank, Sense 2014-C21 D(a)         3.497         8.497         5.000000         3.2875.000           Convertified Name, Sense 2015-WIG 60(a)         5.00         64.192.05         5.000.000         100.000           Convertified Name, Sense 2015-WIG 60(a)         2.49         64.192.05         5.000.000         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05         4.000.00         47.192.05	WFRBS Commercial Mortgage Trust, Series 2014-C21 C	4.234	08/15/47	3,000,000	2,754,300
WP Climater Mull Trust, Senies 2015-WPG 18 (dpf)         3.631         0.01453         2.001001         2.0275.06           Convertible Bonds - 0.41%         5.000         04/19.26         5.000,000         48/325           Cargonard Bonds - 0.41%         2.540         0.01453         2.00100         42/325           MC C., TSTREM - 0.0853941 (d)         5.219         1.2141         1.313,000         1.737,825           MC C., TSTREM - 0.0853941 (d)         5.219         1.2144         1.330,00         1.737,825           MC C., TSTREM - 0.0853941 (d)         5.219         1.2144         1.330,00         1.737,825           MC C., TSTREM - 0.0853941 (d)         5.219         1.2144         1.330,00         1.737,825           MC C., TSTREM - 0.0853941 (d)         5.219         1.2143,00         1.737,825           MC CR Commercial Really Carp.         5.219         0.0112         1.530,00         1.737,825           Marcial Examp         1.589         0.00112         1.530,00         1.737,825           Marcial Examp         1.589         0.00113         1.550,00         1.737,925           Marcial Examp         1.590         0.0113         1.550,00         1.530,00         1.530,00         1.530,00         1.530,00         1.530,00         1.530,00					
Convertish Bands - 8.9%         100,000           FANS. Holding Co. (crit/his/0)         5.000         041925         5.00,000         100,000           FANS. Holding Co. (crit/his/0)         5.240         041925         500,000         493,372           SIA Co.         2.450         041925         500,000         493,372           SIA Co. (TSPERM - 08859%) (a)         5.325         121244         1313,300         173,452           Al C Organiz Line Co.         5.375         041725         1500,000         1413,537           Al C Organiz Line Co.         5.030         041725         1500,000         1413,537           Al Congolic Line Co.         5.030         041725         1500,000         1413,537           Alexandra Roll Steppinson         5.030         041725         2500,000         143,537           Anarcina Steppinson         5.030         041725         2500,000         143,537           Anarcina Constal Beards Cong.         5.230         0670,020         143,937           Anarcina Constal Beards Cong.         7.230         1070,020         2.109,000           Anarcina Constal Beards Cong.         7.230         1070,020         2.109,000         198,935           Anarcina Constal Beards Cong.         7.230         1					
FAME Holing Co. (ex/f)hi/(j)         5000         091/20         500,000         R884 0143           Compare Houls - 6.1, 1%         2.550         011/25         121/301         121/301           157 Co. (TSFRIM - 10859791 (d)         2.321         121/341         1.353,000         1.473,167           167 Co. (TSFRIM - 10859791 (d)         5.375         081728         5.500,000         1.473,173           167 Co. (TSFRIM - 10859791 (d)         5.375         081728         5.500,000         1.473,173           167 Co. (TSFRIM - 10859791 (d)         5.375         081728         5.500,000         1.473,273           ACC (g) Endual Copiel DAC / ACC (fold Axiation True         1.500         061012         2.200,000         7.272,310           ACR SCOMMERSING FOR         5.730         061012         2.200,000         7.275,310           Ansertian Found Insure Cong (e)         7.251         0.400,000         1.978,200           Ansertian Found Insure Cong (e)         7.253         0.401,513         1.200,000         1.978,200           Ansertian Found Insure Cong (e)         7.255         0.413,51         1.980,000         1.987,200           Ansertian Found Found Insure Cong (e)         7.255         0.413,000         1.978,200           Ansertian Found Found Insure Cong (e)		5.055		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,075,010
FAME Holing Co. (ex/f)hi/(j)         5000         091/20         500,000         R884 0143           Compare Houls - 6.1, 1%         2.550         011/25         121/301         121/301           157 Co. (TSFRIM - 10859791 (d)         2.321         121/341         1.353,000         1.473,167           167 Co. (TSFRIM - 10859791 (d)         5.375         081728         5.500,000         1.473,173           167 Co. (TSFRIM - 10859791 (d)         5.375         081728         5.500,000         1.473,173           167 Co. (TSFRIM - 10859791 (d)         5.375         081728         5.500,000         1.473,273           ACC (g) Endual Copiel DAC / ACC (fold Axiation True         1.500         061012         2.200,000         7.272,310           ACR SCOMMERSING FOR         5.730         061012         2.200,000         7.275,310           Ansertian Found Insure Cong (e)         7.251         0.400,000         1.978,200           Ansertian Found Insure Cong (e)         7.253         0.401,513         1.200,000         1.978,200           Ansertian Found Insure Cong (e)         7.255         0.413,51         1.980,000         1.987,200           Ansertian Found Found Insure Cong (e)         7.255         0.413,000         1.978,200           Ansertian Found Found Insure Cong (e)	Convertible Bonds - 0.0%^				100 000
Sector         S85,01.05         S85,01.05           M.C.,         2.450         0.137.25         3.00.00         4.01.25           M.C.,         2.510         1.237.26         1.237.26         1.237.26         1.237.26           M.G., CHERN, M. 080.8701 (d)         5.251         0.237.26         1.230.00         1.437.27           M.G. Capital, LLE (b)         5.375         0.897.26         1.500.00         1.413.27           ACCE plead Cogno,		5.000	04/19/26	5.000.000	,
3A Čo.         2.600         441525         500.000         442327           SA Co. (TSRRM - 0.08589%) (d)         5.239         121144         1.310.000         1.714329           A Co. (TSRRM - 0.0858%) (d)         5.373         661726         1.500.000         1.713324           A Co. (TSRRM - 0.0858%) (d)         5.373         661726         1.500.000         1.71323           A Co. (TSRRM - 0.0858%) (d)         5.373         661726         1.500.000         1.71323           A Co. (TSRRM - 0.0858%) (d)         661726         1.500.000         1.742.033           A Car (TSRRM - 0.0858%) (d)         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0858%) (d)         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0858%) (d)         5700         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0858%) (d)         5700         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0868%) (d)         5700         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0868%) (d)         5700         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0868%) (d)         5700         6669175         1.200.000         1.920.000				-,	,
3A Čo.         2.600         441525         500.000         442327           SA Co. (TSRRM - 0.08589%) (d)         5.239         121144         1.310.000         1.714329           A Co. (TSRRM - 0.0858%) (d)         5.373         661726         1.500.000         1.713324           A Co. (TSRRM - 0.0858%) (d)         5.373         661726         1.500.000         1.71323           A Co. (TSRRM - 0.0858%) (d)         5.373         661726         1.500.000         1.71323           A Co. (TSRRM - 0.0858%) (d)         661726         1.500.000         1.742.033           A Car (TSRRM - 0.0858%) (d)         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0858%) (d)         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0858%) (d)         5700         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0858%) (d)         5700         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0868%) (d)         5700         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0868%) (d)         5700         661705         1.500.000         1.742.033           A Car (TSRRM - 0.0868%) (d)         5700         6669175         1.200.000         1.920.000	Corporate Bonds - 63.1%				858,491,615
3M C. (TSRRM-088399) (d)         529         121140         1.813.000         1.724.092           AUG C. (TSRRM-088399) (d)         521         121544         1.530.000         1.431.44           AUG Capital, LLC (b)         5.875         0.817.56         1.500.000         1.415.57           AUG Capital, LLC (b)         5.875         0.817.56         1.500.000         1.722.30           ACREP Schuld Capital, DAC / Ard (g) Gold Aviation Trust         1.69         1.072.92         4.66.000         4.44.931           Alkmark Cap.         5.80         0.6617.12         750.000         7.742.93           Alkmark Cap.         5.70         0.6717.01         1.350.000         1.742.93           Alkmark Cap.         5.70         0.6717.02         1.250.000         1.943.93           Annorn Inscript Capital Instructor Capi		2.650	04/15/25	500.000	
BMCc. (TSRR3M - 0.088399) (n)         1.241, 14         1.330,000         1.241, 14           AI Cognial, LLC (b)         5.875         001726         5.000,000         1.471,525           AI Cognial, LLC (b)         5.875         001726         5.000,000         1.471,525           ACCs forbial Capital DAC'ArcCip (Iobal Aviation Trust         1.650         0.06172         750,000         742,938           ArcCap Irbial Capital DAC'ArcCip (Iobal Aviation Trust         1.500         0.06172         750,000         1.1360,000           Alexandin Real Estate Equines, Inc.         4.700         0.06172         750,000         1.1360,000         1.1360,000           Alexandin Real Estate Equines, Inc.         4.700         0.06172         750,000         1.1580,000         1.1582,000         1.1582,000         1.1582,000         1.1582,000         1.1582,000         1.1582,000         1.1582,000         1.1582,000         1.1582,000         1.1582,000         1.1582,000,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000         1.9582,000<					
A10 Capath, LLC (b)       5.875       001726       5.000,000       4.715.257         A10 Capath, LLC (b)       5.875       001526       8.000,000       7.742,981         ACR Piceland Capath, Cach, Capath, Cana,					
AUG Capadi, LLC (b)       587       081726       1.500,000       1.415257         ACRES Commercing Real Capital DAC ARCag Global Aviation Trust       1.650       102274       446,000       7429.08         ACRES Commercing Real Capital DAC ARCag Global Aviation Trust       5.50       0061/12       750,000       71,420.08         Alexandr Real Estate Equities, Jas.       5.50       0061/12       750,000       71,350,00       1,355,020         American Costal Insurance Corp. (c)       7.52       01,000,000       9,751,178       2,250,000       1,982,000         American Toward Data       1,900       0021215       1,61,500,000       1,982,900         American Toward Corp.       4,000       0,001,152       1,000,00       9,907,24         After Realy Trust, Inc. (h)       7,625       041,511       1,200,000       9,907,24         Armer Nameer II LC (h)       6,770       0430,25       2,000,000       9,907,24         Arman Finance II LC (h)       6,770       0430,25       2,000,000       9,907,24         Armer Nameer II LC (h)       6,770       0430,25       2,000,000       1,930,900         Armer Nameer II LC (h)       7,700       051,721       1,000,000       1,930,900         Armer Nameer II LC (h)       7,700       051					
ACRE Scommercial Realty Corp.         5:50         091526         8.000.000         7:742.988           Actera priend Corp.         5:50         0601122         750.000         741.802           Absenute Corp.         4:700         0770130         1.355.000         9741.802           Amenaia Bason Basone Eas.         4:700         0770130         1.355.000         9.754.178           Amenica Costal Bisavare Corp. (c)         7:250         1.215527         2.255.000         9.754.178           America Toware Corp.         4.000         060123         2.000.000         1.982.900           America Toware Corp.         4.000         060123         2.000.000         1.982.900           Andre Rauly Traus, Inc.         1.900         0.02123         1.400.000         9.907.24           Arbor Really Traus, Inc.         4.550         101524         1.0000.000         9.907.24           Arow Electronics, Inc.         4.500         101524         1.0000.000         9.907.24           Arow Electronics, Inc.         4.500         041125         2.500.00         247.997           Arow Electronics, Inc.         7.200         6501122         1.000.000         2.007.900         2.47.997           Arow Electronics, Inc.         7.200         6501122 </td <td></td> <td></td> <td></td> <td></td> <td></td>					
ActCap Incluid Capital DAC ActCap Clobal Aviation Trust         1569         10929/4         468,000         464,081           Alexandri Ruel Estate Eguites, Inc.         5100         06011/2         750,000         1345,028           Ancenard Bacorg Bisc.         5720         067025         10,000,000         9754,178           American Costal Issuence Cost, (-)         723         121527         2,250,000         2,109,961           American Tower Cop.         4000         0661125         2,000,000         9,974,178           Alexandri Issuence Cop.         7,252         041531         1,000,000         9,997,214           After Rally Trust, Inc. (h)         4,750         01524         1,000,000         9,997,214           After Rally Trust, Inc. (h)         4,750         01524         1,000,000         9,997,214           After Rally Trust, Inc. (h)         4,750         01524         1,000,000         9,997,214           After Rally Trust, Inc. (h)         4,750         01524         1,000,000         9,997,214           After Rally Trust, Inc. (h)         4,750         01524         1,000,000         1,958,997           Arrow Electronics, Inc         4,000         04,9173         2,000,000         1,958,997           Arrow Electronics, Inc         <					
Alberandic Corp.         550         6601/32         750,000         741.802           Alexandria RB-Laste Equiries, Inc.         570         0670120         1.350,000         9.754.178           Amerata Cassal Instarace Corp. (c)         7.250         171527         2.250,000         1.982,900           Amerata Tower Corp.         4.000         0601/25         2.000,000         1.982,900           Amerata Cassal Instarace Corp. (c)         7.250         101524         1.000,000         1.982,900           Abor Raily Trast, Inc. (h)         4.750         101524         1.000,000         9.997,24           Area Finance III LC (h)         6.750         0.973,025         2.000,000         1.920,000           Arrow Electronics, Inc.         4.750         101524         1.000,000         9.972,24           Arrow Electronics, Inc.         5.875         0.411025         2.50,000         2.19.97           Arrow Electronics, Inc.         5.875         0.411025         2.50,000         2.19.97           Arrow Electronics, Inc.         7.900         6501/32         1.000,000         2.89.74           Arrow Electronics, Inc.         7.900         6501/32         1.000,000         2.89.74           Arrow Electronics, Inc.         7.900         6501/32 <td></td> <td></td> <td></td> <td></td> <td></td>					
Alexandri Radi Estate Equities, Inc.         4.700         0701/30         1.3350,000         1.745,357           American Cossull Insurance Corp. (c)         7.7250         112/1527         2.230,000         9.754,178           American Tower Corp.         4.000         0601/25         2.000,000         1.982,900           American Tower Corp.         7.625         041/531         1.200,000         1.982,900           ADC Time Warer Inc.         7.625         041/531         1.200,000         9.997,224           Abbr Realy Trust, Inc. (h)         4.750         101/524         1.000,000         9.997,224           Arrew Electronics, Inc.         4.700         0410/31         3.000,000         1.929,000           Arrew Electronics, Inc.         4.000         0401/25         2.800,000         1.929,000           Arrew Electronics, Inc.         4.000         0401/25         2.800,000         1.988,040           Arrew Electronics, Inc.         6.250         0.91/528         2.000,000         1.988,040           Arrew Electronics, Inc.         6.250         0.91/528         2.000,000         1.988,040           Arrew Electronics, Inc.         6.250         0.91/528         2.000,000         1.988,040           Arevet Electronics, Inc.         6.250	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.650	10/29/24	468,000	464,981
American Cosmit Instrume Cop. (c)         7.59         06/3025         10.000.000         9.754.178           American Coswal Cop. (c)         7.290         121527         22.50.000         1.998.200           American Coswal Cop. (c)         1.900         000         19.82.300         1.578.903           AOL Time Wamer Inc.         4.750         041531         1.200.000         1.992.300           Arbor Rauly Trust, Inc.         4.750         101524         1.000.000         9.997.344           Arbor Rauly Trust, Inc.         6.750         093252         2.000.000         1.920.000           Arraw Fiamorel ILC (b)         6.750         0943252         2.200.000         1.920.000           Arraw Fiamorel ILC (b)         6.750         0943025         2.200.000         1.920.000           Arraw Fiamorel ILC (b)         6.750         0943025         2.200.000         1.952.000           Arraw Fiamorel ILC (b)         6.750         0943025         2.000.000         1.952.000           Arraw Fiamorel ILC (b)         6.750         0943025         2.000.000         1.952.000           Arraw Fiamorel ILC (b)         6.750         0950125         1.000.000         7.951.757.757.757.757.757.757.757.757.757.7	Albemarle Corp.	5.050	06/01/32	750,000	741,802
American Casabi Baranac Cop. (c)         7.50         06.50.25         10.100.000         9.754.178           American Casabi Baranac Cop. (c)         7.250         12.155.27         2.250.000         1.198.20           American Casabi Baranac Cop. (c)         1900         00.212.15         2.250.000         1.982.300           Annerina Casabi Baranac Cop. (c)         16.31.500         1.557.803         1.557.803           AOL Time Vanner Inc.         4.750         10155.4         1.000.000         9.990.724           Arbor Really Trust, Inc. (h)         6.750         09105.2         2.200.000         1.928.300           Arrow Electronics, Inc.         6.750         09105.2         2.200.000         1.928.000           Arrow Electronics, Inc.         5.875         041034         3.000.000         3.079.23           Assured Guaranty US Holdings Inc. (TSPR3M + 2.64161%) (d)         7.796         1271.566         2.200.000         1.938.000           Assured Inc.         5.00         09135.2         1.000.000         9.079.24           Assured Journary US Holdings Inc. (TSPR3M + 2.64161%) (d)         4.875         1001.070.000         1.938.000           Assured Journary US Holdings Inc. (TSPR3M + 2.64161%) (d)         4.875         1001.000         9.000.123         2.000.000         2.638.471 </td <td>Alexandria Real Estate Equities, Inc.</td> <td>4.700</td> <td>07/01/30</td> <td>1,350,000</td> <td>1,343,528</td>	Alexandria Real Estate Equities, Inc.	4.700	07/01/30	1,350,000	1,343,528
American Cossul Insurance Corp. (c)         7,250         121527         2.230,000         1.298,260           American Towe Corp.         4,000         0601/25         2.000,000         1.982,800           Angen Inc.         7,625         041/531         1.200,000         1.982,800           Andor Reinj Trust, Inc. (h)         4,750         101524         1.0000,000         9.907.24           Arbor Reinj Trust, Inc.         4,750         101524         1.0000,000         9.907.24           Arema Finanze II LLC (h)         6,750         097.025         2.000,000         1.920,000           Arema Finanze II LLC (h)         6,750         097.025         2.000,000         1.920,000           Arema Finanze II LLC (h)         7,861         2.000,000         1.920,000         1.920,000           Arema Finanze II, LC (h)         7,861         2.000,000         1.920,000         1.988,001           Arema Finanze II, LC (h)         7,861         0.000         0.91/52         2.000,000         2.087,744           Arema Financial, Inc. (A 575% to 1001/25, then TSFR3M + 4.760%) (d)         4,875         1001/30         8,000,00         7.360,000           Arema Financial, Inc. (A 575% to 1001/25, then TSFR3M + 4.760%) (d)         4,875         1001/30         8,000,00         7.360,000 </td <td></td> <td></td> <td>06/30/25</td> <td></td> <td></td>			06/30/25		
American Tower Corp.         4000         0601125         2,000,000         1992,000           Angen Inc.         1900         002125         1,613,000         1587,003           AOL Time Waren Inc.         7,625         0415,531         1,200,000         1,2983,84           Arbor Really Trust, Inc.         4,750         1015,724         1,000,000         9907,24           Arbor Really Trust, Inc.         4,750         1015,724         1,000,000         9907,24           Arbor Really Trust, Inc.         4,750         1015,724         1,000,000         9907,24           Arear Finance TILC (h)         6,750         099,1025         2,000,000         1292,000           Arrow Flactronics, Inc.         5,875         0411,074         3,000,000         3,079,23           Assured Charmany US Holdings Inc. (TSFRJM + 2,64161%) (h)         7,981         12115,66         20,666,000         19,832,981           Arear, Inc.         7,000         05011,523         2,000,000         2,083,718         Avare, Inc.         5,500         66011,32         2,000,000         2,084,01           Avare, Inc.         5,500         66011,32         2,000,000         1,632,55         1,030,000         1,632,55           Avare, Inc.         5,500         66011,32					
Image Inc.         1900         0221/25         1.613,000         1.587,003           ONL Time Warme Inc.         7.625         0415/541         1.200,000         2.920,834           Arbor Really Tinst, Inc.         4.750         1015/541         1.000,000         9.907234           Arbor Really Tinst, Inc.         4.750         1015/541         1.000,000         9.907234           Areas Finance III, LC (b)         6.750         0930,255         2.000,000         1.920,000           Arrow Electronics, Inc.         5.975         0.410,455         2.200,000         1.920,000           Arrow Electronics, Inc.         7.700         6.011,622         1.000,000         1.952,000           Arrent, Inc.         7.700         6.011,622         1.000,000         1.158,007           Arrent, Inc.         7.700         6.011,22         1.000,000         1.858,007           Arrent, Inc.         3.000         0.515,511         S.800,000         7.364,000           Arrent, Inc.         3.500         6.011,02         2.000,000         1.682,353           Arrent, Inc.         3.500         6.011,02         2.070,000         1.682,353           Bane of Californis, Inc. (4.375% to 1001/25, then TISFR M+ 4.760%) (d)         4.375         1001,30 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
AOL Time Warner Inc.         7.625         04/15/31         1.200,000         1.290,874           Arbor Really Trust, Inc.         4.750         101/524         1.000,000         99/07.244           Arbor Really Trust, Inc.         4.750         101/524         1.000,000         99/07.244           Arean Finance III LC (h)         6.750         00/90.025         2.000,000         1.950,000           Arrow Flactonics, Inc.         4.000         0.401/25         250,000         2.47,997           Arrow Flactonics, Inc.         4.000         0.401/25         250,000         3.070,923           Arrow Flactonics, Inc.         5.875         0.410/34         3.000,000         1.958,001           Arrow Flactonics, Inc.         6.250         0.3152.82         2.000,000         2.987,744           Arret, Inc.         5.000         6.01/32         2.700,000         2.697,414           Arrot, Inc.         5.000         6.01/32         2.700,000         2.691,414           Arrot, Inc.         4.875%         1001/30         8.000,000         7.360,000           Arrot, Inc.         4.875%         1001/30         8.000,000         7.360,000           Arrot, Inc.         4.275%         100/30         11.250,000         11.638,410     <					
Arbor Really Trust, Inc. (b)         4,750         101524         10,000,000         990724           Arbor Really Trust, Inc.         4,750         101524         10,000,000         990724           Arena Finames II, LLC (b)         6,750         093025         2,000,000         1,220,000           Arrow Electronics, Inc.         4,000         04/10134         3,000,000         3,079,233           Assured Gamanty US Holdings Inc. (TSFR3M + 2,64161%) (d)         5,875         04/10134         3,000,000         1,158,697           Arenet, Inc.         7,700         0501/32         1,000,000         2,087,144           Arenet, Inc.         3,000         051/31         S80,000         2,087,144           Arenet, Inc.         3,000         051/31         S80,000         2,087,144           Arenet, Inc.         3,000         051/31         S80,000         2,084,174           Arenet, Inc.         3,000         051/31         S80,000         2,2700,000         2,644,17           Arenet, Inc.         3,000         051/31         S80,000         1,262,256         Bane of Califormis, Inc. (4,375% to 10/12/5, then TSFR3M + 4,06%) (d)         4,375         1003/30         1,220,0000         1,335,100         Bane of America (6,99% to 10/12/5, then TSFR3M + 2,97%) (d)(f)         6,310 <td></td> <td></td> <td></td> <td></td> <td></td>					
Arbor Really Trust, Inc.         4.750         1011524         1.000.000         199.724           Arems Emissien ILL C(h)         6.750         093025         2.000.000         1.920.000           Arrow Electronics, Inc.         4.000         04/0125         2500.000         3.070.923           Arrow Electronics, Inc.         5.875         04/1034         3.000.000         3.070.923           Arrow Electronics, Inc.         7.700         05/01.52         1.000.000         1.158.607           Arret, Inc.         6.250         00/15.28         2.000.000         2.087.744           Arret, Inc.         3.000         06/15.21         \$800.000         5.03.878           Arret, Inc.         3.000         06/15.21         \$500.000         2.687.474           Axoret, Inc.         4.3755         1001.30         8,000.000         7.364.000           BAC Capital Transcial, Inc. (4.375% to 10/02.5, then TSFR3M + 0.66161%), floor 4.000% (dfg)         6.010         109.162.4         1.595.000         1.158.256           Bane of Californic, Inc. (4.375% to 10/20.2, then H15TSY + 2.378%) (dfg)         6.599         02.252.5         6.977.000         6.974.319           Bank of Newtrai Geo99% to 08.252.9, then H15TSY + 3.352%) (dfg)         5.500         04152.8         1.000.000         9.53.355					
Arean Finance II LLC (h)         6.750         09/2025         2,000,000         1,202,000           Arrow Electronics, Inc.         5.875         04/10/24         3,000,000         3,070,923           Arrow Electronics, Inc.         5.875         04/10/24         3,000,000         1,822,040           Arrow Electronics, Inc.         7,700         05/01/22         1,000,000         1,185,667           Arret, Inc.         6.250         03/15/28         2,000,000         2,087,744           Arret, Inc.         6.250         06/15/28         2,000,000         2,087,744           Arret, Inc.         5.500         06/15/21         2,000,000         2,694,817           Arret, Inc.         5.500         06/15/22         2,700,000         2,694,817           Arret, Inc.         5.500         06/15/24         1.950,000         1,628,252           Bane of Califorms, Inc. (4375% to 10/10/25, then TSFR3M + 4.050%) (d)         4.375         10/03/03         671,000         573,400           Bane of Califorms, Inc. (4375% to 10/3/22, then H1STSY + 2.322%) (d)(g)         6.001         10/19/30         671,000         552,500           Bane of Califorms, Inc. (45,55% to 10/5/24, then TSFR3M + 4.35%) (d)(h)         5.625         10/00,000         562,500         Bane of NaW York Mellon Core, (3.70% to					
Arrow Electronics, Inc.         4000         04/01/25         250,000         347/997           Arrow Electronics, Inc.         5.875         04/10/34         3,000,000         3,070,923           Assured Guaranty US Holdings Inc. (TSFR3M + 2.64161%) (d)         7,881         12/15/66         20,606,000         19,820,491           Arract, Inc.         7,700         05/01/22         1,000,000         2,187,744           Avnet, Inc.         3,000         05/15/31         580,000         2,687,744           Avnet, Inc.         3,000         05/15/31         580,000         2,694,417           Axos Financial, Inc. (4375% to 10/02/5, them TSFR3M + 4.065/01/9), (d)(g)         6,001         09/16/24         1.950,000         1,736,265           Bans of California, Inc. (4375% to 10/302/5, them TSFR3M + 4.05%) (d)         4375         10/30/30         12,500,000         11,338,410           Bank of America Corp. (40 times (USISDA10 - USISDA2 - 0.25%), Ibor 0.00%, cap 10.00%) (d)(g)         6,001         09/16/24         1950,0000         11,338,410           Bank of New York Mellon Corp. (3,700% to 03/20,2, then HISTSY + 3.35%) (d)(h)         5,625         10/15/29         6,977,000         6,994,319           Bark of New York Mellon Corp. (3,700% to 03/20,2, then HISTSY + 3.35%) (d)(h)         5,625         10/15/29         3,000,000         2,293,600					· · · · · ·
Arrow Electronics, Inc.         5.875         04/10/34         3,000,000         3,070;22           Assured Guaranty US Holdings Inc. (TSFR3M + 2.64161%) (d)         7981         12/15(66         20,660,000         19,820,491           Arket Inc.         6.250         0315/28         2,000,000         2,087,74           Arnet, Inc.         6.250         0315/28         2,000,000         2,087,74           Arnet, Inc.         3,000         0515/31         \$80,000         05,378           Arnet, Inc.         5,500         66011/32         2,700,000         2,694,417           Axore Financial, Inc. (4.875% to 1001/25, then TSFR3M + 4,760%) (d)         4875         1003/000         7,360,000           Bank of America Carg. (d) times (USISDA10 - USISDA2 - 0.250%), floor 0.000%, cap 10.000%) (d)(e)         0,000         11/19/30         671,000         537,040           Bank of America Carg. (d) times (USISDA2 - 0.250%), floor 0.000%, cap 10.000%) (d)(e)         0,000         11/19/30         671,000         633,335           Bank of New York Mellon Corp. (3,700% to 03/20.26, then HISTSY + 3.352%) (d)(h)         5,657         1000,000         453,335           Bank of New York Mellon Corp. (3,700% to 03/20.26, then HISTSY + 3.352%) (d)(h)         5,652         1015/21         4,000,000         494,3135           Bank of New York Mellon Corp. (					
Assured Guaranty US Holdings Inc. (TSFR3M + 2.64161%) (d)         7.981         121.566         20,606,000         19,820,400           AT&T Inc.         7.700         0501/32         1.000,000         1,158,697           Arnet, Inc.         3.000         0515/31         S80,000         2,087,744           Arnet, Inc.         3.000         0515/31         S80,000         2,087,744           Arnet, Inc.         3.000         0515/31         S80,000         7,360,000         2,687,744           Axos, Financial, Inc. (4.875% to 1001/25, then TSFR3M + 4.06%) (d)         4.875         1001/30         8,000,000         7,360,000         1,262,255           Bane of California, Inc. (4.375% to 10/325, then TSFR3M + 4.195%) (d)         4.375         10/30/30         112,500,000         1,133,841           Bank of America (California, Inc. (4.375% to 10/322, then TSFR3M + 4.355%) (d)(g)         6.699         0225/25         6.977,000         6.904,319           Bank of New York Melion Corp. (4.0 times (USBDA10 - 0.320%), floare 0.000%, cap 10.000%) (d)(g)         3.700         9320/26         1.000,000         985335           Bay Bank of Verginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3.000,000         2.9376,00           Bay Cont Corp. C.525% to 00/15/24, then TSFR3M + 4.335%) (d)(h)         5.250	Arrow Electronics, Inc.	4.000	04/01/25	250,000	247,997
AT&T Inc.         7.700         6501/22         1.000,000         1.158,697           Avnet, Inc.         6.250         03/15/28         2,000,000         2,087,744           Avnet, Inc.         3.000         06/15/31         580,000         2,087,744           Avas Financial, Inc. (4.875% to 10/01/25, then TSFR3M + 4.760%) (d)         4.875         1001/30         8,000,000         7,260,000         2,694,417           Axos Financial, Inc. (4.375% to 10/01/25, then TSFR3M + 4.956%) (d)         4.875         1001/30         8,000,000         7,260,000         1,252,000,000         1,252,000,000         1,252,000,000         1,252,00,000         1,1338,410           Bank of America Corp. (4.0 times (USISDA10 - USISDA02 - 0.250%), floor 0.000%, cap 10.000%) (d)(c)         0.000         11/19/30         671,000         537,440           Bank of Montreal (6.69% to 08/25/29, then HISTSY + 2.97%) (d)(g)         6.699         02.25/25         6,077,000         6944,319           Bank of New York Mellon Corp. (3.00% to 03/202, then HISTSY + 3.52%) (d)(g)         3.000         0.802,000         7,340,000         7,340,000           Bay Banks of Vargina, Inc. (5.625% to 10/15/24, then TSFR3M + 4.33%) (d)(h)         5.250         10/15/29         3,000,000         2,937,610           Bay Cank or Vargina, Inc. (5.25% to 09/15/24, then TSFR3M + 5.20%) (d)         5.250         0.901/	Arrow Electronics, Inc.	5.875	04/10/34	3,000,000	3,070,923
Avnet, Inc.         6.250         03/15/28         2,000,000         2,087,744           Avnet, Inc.         3.000         05/15/31         580,000         503,878           Avnet, Inc.         5.000         06/01/32         2,700,000         2,694,417           Axos Financial, Inc. (4.875% to 10/01/25, then TSFR3M + 4.760%) (d)         4.875         10/01/30         8,000,000         7,360,000           BAC Capital Trust XIII (Greater of 4.000% or (TSFR3M + 4.195%) (d)         4.375         10/30/30         12,500,000         11,338,410           Bank of America Cape, (4.01 times (USISDA10 - USISDA22 - 0.250%), floor 0.000%, cap 10.000%) (d)(e)         0.000         11/19/30         671,000         537,400           Bank of Morting (16699% to 0825/29, then H1STSY + 3.529%) (d)(g)         3.700         03/20/26         1,000,000         962,500           Bank of New York Mellon Corp. (3.700% to 03/20/26, then HISTSY + 3.529%) (d)(g)         3.700         03/20/26         1,000,000         853,355           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3,000,000         2.937,610           Bay Conc Corp. (5.250% to 09/15/24, then TSFR3M + 5.210%) (d)(h)         5.250         09/15/30         8,460,000         7,360,200           BCB Bancop, Inc. (0.250% to 09/16/27, then TSFR3M + 5.210%) (d)(h)	Assured Guaranty US Holdings Inc. (TSFR3M + 2.64161%) (d)	7.981	12/15/66	20,606,000	19,820,491
Avnet, Inc.         6.250         03/15/28         2,000,000         2,087,744           Avnet, Inc.         3.000         05/15/31         580,000         503,878           Avnet, Inc.         5.000         06/01/32         2,700,000         2,694,417           Axos Financial, Inc. (4.875% to 10/01/25, then TSFR3M + 4.760%) (d)         4.875         10/01/30         8,000,000         7,360,000           BAC Capital Trust XIII (Greater of 4.000% or (TSFR3M + 4.195%) (d)         4.375         10/30/30         12,500,000         11,338,410           Bank of America Cape, (4.01 times (USISDA10 - USISDA22 - 0.250%), floor 0.000%, cap 10.000%) (d)(e)         0.000         11/19/30         671,000         537,400           Bank of Morting (16699% to 0825/29, then H1STSY + 3.529%) (d)(g)         3.700         03/20/26         1,000,000         962,500           Bank of New York Mellon Corp. (3.700% to 03/20/26, then HISTSY + 3.529%) (d)(g)         3.700         03/20/26         1,000,000         853,355           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3,000,000         2.937,610           Bay Conc Corp. (5.250% to 09/15/24, then TSFR3M + 5.210%) (d)(h)         5.250         09/15/30         8,460,000         7,360,200           BCB Bancop, Inc. (0.250% to 09/16/27, then TSFR3M + 5.210%) (d)(h)	AT&T Inc.	7.700	05/01/32	1,000,000	1,158,697
xwnet, Inc.         3.000         951531         \$80,000         \$90,878           Avnet, Inc.         5.500         0601/32         2,700,000         2,694,817           Axos Financial, Inc. (4.875% to 10/01/25, then TSFR3M + 4,760%) (d)         4.875         10/01/30         8,000,000         7,366,000           BAC Capital Trust XIII (Greater of 4,000% or (TSFR3M + 0.66161%), floor 4,000%) (d)(g)         6,001         991624         1,950,000         1,525,000         1,535,400         1,525,000         1,526,020         1,335,410           Bank of America Capr. (4.0 times (USISDA10 - USISDA20 - 0.250%), floor 0.00%, cap 10.000%) (d)(c)         0.000         11/19/30         671,100         537,400         942,525         6,977,000         6,904,319           Bank of New York Mellon Cap, (3.700% to 0.2026, then HISTSY + 3.352%) (d)(g)         3.700         0.320,26         1,000,000         982,520           Bay Banks of Virginia, Inc. (5,625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3,000         0.237,610           Bay Banks of Virginia, Inc. (5,625% to 09/15/24, then TSFR3M + 5.210%) (d)         5.520         09/15/30         8,460,000         7,360,200           Bary Global, Inc.         5.500         04/15/28         3,550,000         3,603,225           Berry Global, Inc.         5.500         04/15/28					
Avner, Inc.         5500         0601122         2.700.000         2.694.417           Axos Financial, Inc. (48.75% to 1001/25, then TSFR3M + 4.760%) (d)         4.875         1001/30         8.000.000         7.360.000           BAC Capital Trust XIII (Greater of 4.000% or (TSFR3M + 0.66161%), floor 4.000%) (d)(g)         6.001         09/16/24         1.950.000         1.6262.256           Bane of California, Inc. (4.375% to 10/30/25, then TSFR3M + 4.195%) (d)         4.375         10/30/30         12.500.000         11.338.410           Bank of Montreal (6.699% to 08/25/29, then TISFR3M + 4.195%) (d)(g)         0.000         11/19/30         671.000         537.040           Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15TSY + 3.352%) (d)(g)         3.700         03/20/26         1.000.000         962.500           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3.000.000         2.937.610           Bay Corr, Ciry, Ciry, Bay Barks of Virginia, Inc. (5.625% to 00/125, then TSFR3M + 5.20%) (d)(h)         5.250         0.91/5/30         8.460.000         7.360.200           Berry Global, Inc.         5.500         0.91/5/28         3.550.000         4.944.195           Berry Grop, Inc. (9.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         0.01/30         2.340.406           Boeing Co. <td>· · · · · · · · · · · · · · · · · · ·</td> <td></td> <td></td> <td></td> <td></td>	· · · · · · · · · · · · · · · · · · ·				
Axos Financial, Inc. (4.875% to 10/01/25, then TSFR3M + 4.760%) (d)         4.875         10/01/30         8.000,000         7.360,000           BAC Capital Trust XIII (Greater of 4.00%)s or (TSFR3M + 0.66161%), floor 4.000% (d)(g)         6.001         09/16/24         1.950,000         11.338,410           Bank of America Corp. (4.0 times (USISDA10 - USISDA2 - 0.250%), floor 0.000%, cap 10.000%) (d)(e)         0.000         11/19/30         671,000         537,440           Bank of America Corp. (4.0 times (USISDA10 - USISDA2 - 0.250%), floor 0.000%, cap 10.000%) (d)(e)         6.699         0.225/25         6.977,000         6.904,319           Bank of Nontreal (6.69% to 08/25/29, then HISTSY + 3.352%) (d)(g)         3.700         0.26/262         1.000,000         853,335           Bank of Vrginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(b)         5.625         10/15/29         3.000,000         2.937,610           Bay Corn Corp. (5.250% to 10/15/24, then TSFR3M + 5.210%) (d)         5.250         0.90/15/30         8.460,000         7.360,200           Berry Global, Inc.         5.510         0.90/15/30         8.460,000         7.360,200         4.942,176           Boeing Co.         5.150         0.50/16/0         2.300,000         2.294,040           Berry Global, Inc.         5.250% to 09/15/25, then TSFR3M + 5.210%) (d)(h)         5.625         0.62/15/30         1.000,000 </td <td></td> <td></td> <td></td> <td></td> <td></td>					
BAC Capital Trust XIII Greater of 4.000% or (TSFR3M + 0.61614%), floor 4.000%) (d)(g)         6.001         991/624         1.950.000         1.628.256           Bane of California, Inc. (4375% to 10/30/25, then TSFR3M + 4.195%) (d)         4.375         10/30/30         12,500,000         11,388.410           Bank of America Corp. (4.0 times (USISDA 10 - USISDA 20 - 2.05%), floor 0.000%, cap 10.000%) (d)(e)         0.000         11/19/30         671,000         537,040         537,040         6,999         0.225/25         6,977,000         6,904,319           Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15TSY + 3.352%) (d)(g)         3.700         0.320/26         1,000,000         983,335           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3.000,000         2,937,610           BayCon Corp. (5.250% to 09/15/25, then TSFR3M + 5.820%) (d)(h)         5.250         09/15/30         8,460.000         7.360,200           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         5.250         09/15/30         8,400.00         7.360,200           BCB Go.         6.125         02/15/3         1.100,000         4.944,195         3.000         3.000         3.000         3.000         3.000         3.000         2.294,404         1.95         3.000         3.000         3.000 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
Bane of California, Inc. (4.375% to 10/30/25, then TSFR3M + 4.195%) (d)         4.375         10/30/30         12,500,000         11,338,410           Bank of America Corp. (4.0 times (USISDA10 - USISDA02 - 0.250%), Inor 0.000%, cap 10.000%) (d)(e)         0.000         11/19/30         671,000         537,040           Bank of New York Mellon Corp. (3.700% to 03/20/26, then HISTSY + 3.952%) (d)(g)         3.700         03/20/26         1,000,000         962,533           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3,000,000         2,937,610           Bay Corp. (5.250% to 09/15/24, then TSFR3M + 4.335%) (d)(h)         5.250         09/15/30         8,460,000         7,360,200           Bay Corp. (5.250% to 09/15/24, then TSFR3M + 5.210%) (d)         5.250         09/01/34         5,000,000         4,944,195           Berry Global, Inc.         5.500         04/15/28         3,550,000         3,602         2,294,406           Boeing Co.         6.125         02/15/3         1,000,000         9,695,703         Bool000         9,695,703           Boston Properties LP         3.300         0.301/35         1,110,000         877,464           Boston Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.					
Bank of America Corp. (4.0 times (USISDA10 - USISDA02 - 0.250%), floor 0.000%, cap 10.000% (d)(c)         0.000         11/19/30         671,000         537,040           Bank of Montreal (6.699% to 08/25/29, then H15TSY + 2.979%) (d)(g)         3.700         03.20/26         0.000,000         962,520           Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15TSY + 3.352%) (d)(g)         3.700         03.20/26         1.000,000         9853,335           Bay Banks of Vriginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3.000,000         2.937,610           Bay Com Corp. (5.250% to 01/15/25, then TSFR3M + 5.820%) (d)(h)         5.625         09/15/30         8.460,000         7.360,200           Bar Or Morp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         5.510         05/01/30         2.300,000         2.937,610           Berry Global, Inc.         5.500         04/15/28         3.550,000         3.603,225           Boeing Co.         5.150         05/01/30         2.300,000         2.949,464           Boeing Co.         6.125         02/15/3         1,000,000         9.695,703           Boston Properties LP         3.650         02/01/26         1,213,000         1,486,557           Boston Properties LP         3.950         11/15/27         3,000,000         2.840,699<					
Bank of Montreal (6.699% to 08/25/29, then H15TSY + 2.979%) (d)(g)         6.609         02/25/25         6,977,000         6,904,319           Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15TSY + 3.352%) (d)(g)         3.700         03/20/26         1,000,000         962,250           Bark of New York Mellon Corp. (3.700% to 03/20/26, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3,000,000         2.937,610           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 5.210%) (d)         5.250         09/15/30         8,460,000         7,360,200           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.210%) (d)         9.250         09/01/34         5,000,000         4,944,195           Berry Global, Inc.         5.500         04/15/28         3,550,000         3,603,225           Boeing Co.         6.125         02/15/33         1,100,000         1,042,176           Boeing Co.         6.125         02/15/33         1,110,000         877,464           BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.650         06/25/30         10,000,000         2,940,65           Boston Properties LP         3.250         01/3031         4,085,000         3,593,476           Brandywine Operating Partnership, L.P. (c)         8.050         03/15/27         3,3000					
Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15TSY + 3.352%) (d)(g)         3.700         0.320/26         1,000,000         962,500           Baxter Inrl. Inc.         2.539         0.201/32         1,000,000         853,335           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3,000,000         2,937,610           Bay Com Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         5.250         09/11/30         8,460,000         7,360,200           BCB Bancorp, Inc. (0.250% to 09/10/29, then TSFR3M + 5.820%) (d)(h)         9.250         09/01/34         5,000,000         4,944,195           Berry Global, Inc.         5.500         04/15/28         3,550,000         3,603,225           Boeing Co.         5.150         05/01/30         2,300,000         2,294,046           Boeing Co.         6.125         02/15/33         1,100,00         877,464           BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,695,703           Boston Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P. (c)         8.050         03/15/28         533,000         274,975           Broadyw					
Baxter Int'l. Inc.         2.539         02/01/32         1,000,000         853,335           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3,000,000         2,937,610           Bay Com Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         5.250         09/15/30         8,460,000         7,360,200           BCB Bancorp. Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         9.250         09/01/34         5,000         4,441,195           Berry Global, Inc.         5.500         04/15/28         3,550,000         2,244,46           Boeing Co.         6.125         02/01/35         1,110,000         877,464           BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         4,9457,000           Boston Properties LP         3.650         02/01/26         1,213,000         1,186,057           Brandywine Operating Partnership, L.P. (c)         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P. (c)         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P. (c)         8.050         03/15/28         533,000         567,158           Brandywine Operating	Bank of Montreal (6.699% to $08/25/29$ , then H15T5Y + 2.979%) (d)(g)	6 600	02/25/25		
Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         5.625         10/15/29         3,000,000         2,937,610           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         5.250         09/15/30         8,460,000         7,360,200           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         9.255         09/01/34         5,000,000         4,944,195           Berry Global, Inc.         5.500         04/15/28         3,550,000         3,603,225           Boeing Co.         5.150         05/01/30         2,300,000         2,244,046           Boeing Co.         6.125         02/15/33         1,000,000         1,042,176           Boeing Co.         3.300         03/01/35         1,110,000         877,464           Bock F Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,695,703           Boston Properties LP         3.250         01/30/31         4,085,00         3,593,476           Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000,000         2,810,599           Brandywine Operating Partnership, L.P.         5.000         11/15/27         3,000,000         2,74,975           Broadmark Realty Capital Inc. (h)				1,000,000	962,500
BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         5.250         09/15/30         8,460,000         7,360,200           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         9.250         09/01/34         5,000         4,944,195           Berry Global, Inc.         5.500         04/15/28         3,550,000         2,294,046           Boeing Co.         5.150         05/01/30         2,300,000         2,294,046           Boeing Co.         6.125         02/15/33         1,000,000         1,042,176           Boeing Co.         3.300         03/01/35         1,110,000         877,464           BoKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,693,703           Boston Properties LP         3.500         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         8.050         10/11/29         300,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)	3.700			
BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         5.250         09/15/30         8,460,000         7,360,200           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         9.250         09/01/34         5,000         4,944,195           Berry Global, Inc.         5.500         04/15/28         3,550,000         2,294,046           Boeing Co.         5.150         05/01/30         2,300,000         2,294,046           Boeing Co.         6.125         02/15/33         1,000,000         1,042,176           Boeing Co.         3.300         03/01/35         1,110,000         877,464           BoKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,693,703           Boston Properties LP         3.500         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         8.050         10/11/29         300,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)	3.700		1,000,000	853,335
BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         9.250         09/01/34         5,000,000         4,944,195           Berry Global, Inc.         5.500         04/15/28         3,550,000         3,603,225           Boeing Co.         5.150         05/01/30         2,300,000         2,294,046           Boeing Co.         6.125         02/15/33         1,000,000         1,042,176           Boeing Co.         3.300         03/01/35         1,110,000         877,464           BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,695,703           Boston Properties LP         3.650         02/11/26         1,213,000         1,186,057           Boaton Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         (c)         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         (c)         8.050         03/15/28         533,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g) Baxter Int'l. Inc.	3.700 2.539	02/01/32		
Berry Global, Inc.         5.500         04/15/28         3,550,000         3,603,225           Boeing Co.         5.150         05/01/30         2,300,000         2,294,046           Boeing Co.         6.125         02/15/33         1,000,000         1,042,176           Boeing Co.         3.300         03/01/35         1,110,000         877,464           BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,695,703           Boston Properties LP         3.650         02/01/26         1.213,000         1,186,057           Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000         2,810,599           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         5.000         11/15/26         5,000,000         2,74,975           Broudmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         2,74,975           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         2.400         09/15/32         1,880,000         1,720,407           Byline Bancorp, Inc. (6.0	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)	3.700 2.539 5.625	02/01/32 10/15/29	3,000,000	2,937,610
Boeing Co.         5.150         05/01/30         2,300,000         2,294,046           Boeing Co.         6.125         02/15/33         1,000,000         1,042,176           Boeing Co.         3.300         03/01/35         1,110,000         877,464           BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,695,703           Boston Properties LP         3.650         02/01/26         1,213,000         1,186,057           Boston Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000,000         2,810,599           Brandywine Operating Partnership, L.P.         6.050         03/15/28         533,000         274,975           Brandywine Operating Partnership, L.P.         4.550         10/01/29         300,000         2,74,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,52           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         3.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc.	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)	3.700 2.539 5.625 5.250	02/01/32 10/15/29 09/15/30	3,000,000 8,460,000	2,937,610 7,360,200
Boeing Co.         6.125         02/15/33         1,000,000         1,042,176           Boeing Co.         3.300         03/01/35         1,110,000         877,464           BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,695,703           Boston Properties LP         3.650         02/01/26         1,213,000         1,186,057           Boston Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000,000         2,810,599           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         5.000         11/15/27         3,000,000         2,44,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,510         1,000,000         826,600           Brunswick Corp.         2.400         08/18/31         1,000,000         11,643,128           Cabor Corp.         3.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)	3.700 2.539 5.625 5.250 9.250	02/01/32 10/15/29 09/15/30 09/01/34	3,000,000 8,460,000 5,000,000	2,937,610 7,360,200 4,944,195
Boeing Co.         3.300         03/01/35         1,110,000         877,464           BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,695,703           Boston Properties LP         3.650         02/01/26         1,213,000         1,186,057           Boston Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000,000         2,810,599           Brandywine Operating Partnership, L.P.         6.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216 </td <td>Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.</td> <td>3.700 2.539 5.625 5.250 9.250 5.500</td> <td>02/01/32 10/15/29 09/15/30 09/01/34 04/15/28</td> <td>3,000,000 8,460,000 5,000,000 3,550,000</td> <td>2,937,610 7,360,200 4,944,195 3,603,225</td>	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.	3.700 2.539 5.625 5.250 9.250 5.500	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28	3,000,000 8,460,000 5,000,000 3,550,000	2,937,610 7,360,200 4,944,195 3,603,225
BOKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         5.625         06/25/30         10,000,000         9,695,703           Boston Properties LP         3.650         02/01/26         1,213,000         1,186,057           Boston Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000,000         2,810,599           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         17,20,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carbit Corp.         9.250         05/15/31         5,000,000         5,030,820           Carbit Corp.         3.400         09/15/26         732,000         711,216	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)           BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.820%) (d)(h)           Berry Global, Inc.           Boeing Co.	3.700 2.539 5.625 5.250 9.250 5.500 5.150	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046
Boston Properties LP         3.650         02/01/26         1,213,000         1,186,057           Boston Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000,000         2,810,599           Brandywine Operating Partnership, L.P.         8.050         03/15/28         533,000         276,7158           Brandywine Operating Partnership, L.P.         4.550         10/01/29         300,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabit Corp.         3.400         09/15/26         732,000         71,1216           Catrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,802           Catrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           <	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)           BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.820%) (d)(h)           Berry Global, Inc.           Boeing Co.           Boeing Co.	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176
Boston Properties LP         3.250         01/30/31         4,085,000         3,593,476           Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000,000         2,810,599           Brandywine Operating Partnership, L.P. (c)         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         4.550         10/01/29         300,000         274,975           Brandmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,033,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,034,852           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)           Berry Global, Inc.           Boeing Co.           Boeing Co.           Boeing Co.	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464
Brandywine Operating Partnership, L.P.         3.950         11/15/27         3,000,000         2,810,599           Brandywine Operating Partnership, L.P. (c)         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         4.550         10/01/29         300,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         11/20,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,033,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)           Berry Global, Inc.           Boeing Co.           Boeing Co.           BoKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703
Brandywine Operating Partnership, L.P. (c)         8.050         03/15/28         533,000         567,158           Brandywine Operating Partnership, L.P.         4.550         10/01/29         300,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,802           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,030,802           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)           Berry Global, Inc.           Boeing Co.           Boeing Co.           BoKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)           Boston Properties LP	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057
Brandywine Operating Partnership, L.P.         4.550         10/01/29         300,000         274,975           Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         17,20,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)           BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)           Berry Global, Inc.           Boeing Co.           Boeing Co.           BoKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)           Boston Properties LP           Boston Properties LP	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476
Broadmark Realty Capital Inc. (h)         5.000         11/15/26         5,000,000         4,511,035           Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         17,20,407           Byline Bancorp, Inc. (6.00% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,802           Carrington Holding Cor, LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)           Baxter Int'l. Inc.           Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)           BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)           BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.820%) (d)(h)           Berry Global, Inc.           Boeing Co.           Boeing Co.           BoKF Merger Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)           Boston Properties LP           Boston Properties LP           Borandy Wine Operating Partnership, L.P.	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.950	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 06/25/30 02/01/26 01/30/31 11/15/27	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599
Brunswick Corp.         2.400         08/18/31         1,000,000         826,600           Brunswick Corp.         4.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Booton Properties LP         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.250 8.050	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 533,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158
Brunswick Corp.         4.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Boeing Co.         Boeing Co.         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.950 8.050 4.550	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 533,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975
Brunswick Corp.         4.400         09/15/32         1,850,000         1,720,407           Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.220%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Booton Properties LP         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.         Broadmark Realty Capital Inc. (h)	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.950 8.050 4.550	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 533,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975
Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         6.000         07/01/30         12,000,000         11,643,128           Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.220%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Booton Properties LP         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.         Broadmark Realty Capital Inc. (h)	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.950 8.050 4.550 5.000	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29 11/15/26	3,000,000 8,460,000 5,000,000 3,550,000 1,000,000 1,100,000 10,000,000 1,213,000 4,085,000 3,000,000 533,000 5,000,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975 4,511,035
Cabot Corp.         3.400         09/15/26         732,000         711,216           Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Booton Properties LP         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.         Broadmark Realty Capital Inc. (h)         Brunswick Corp.	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.950 8.050 4.550 5.000 2.400	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29 11/15/26 08/18/31	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 533,000 5,000,000 1,000,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975 4,511,035 826,600
Carrington Holding Co., LLC (h)         9.250         05/15/29         5,000,000         5,030,852           Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Boston Properties LP         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.         Broadmark Realty Capital Inc. (h)         Brunswick Corp.	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.950 8.050 4.550 5.000 2.400 4.400	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29 11/15/26 08/18/31 09/15/32	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 5,33,000 5,000,000 1,000,000 1,850,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975 4,511,035 826,600 1,720,407
Carrington Holding Co., LLC (h)         9.750         05/15/31         5,000,000         5,074,002           CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/29, then TSFR3M + 5.220%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Booting Co.         Both Properties LP         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P.         Brondymark Realty Capital Inc. (h)         Brunswick Corp.         Brunswick Corp.         Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.950 8.050 4.550 5.000 2.400 4.400 6.000	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29 11/15/26 08/18/31 09/15/32 07/01/30	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 5,300,000 5,000,000 1,850,000 12,000,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975 4,511,035 826,600 1,720,407 11,643,128
CDW LLC / CDW Finance Corp.         3.569         12/01/31         1,000,000         901,433	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/25, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Booting Co.         Booton Properties LP         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.         Broadmark Realty Capital Inc. (h)         Brunswick Corp.         Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         Cabot Corp.	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.250 3.950 8.050 4.550 5.000 2.400 4.400 6.000 3.400	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29 11/15/26 08/18/31 09/15/32 07/01/30 09/15/26	3,000,000 8,460,000 5,000,000 3,550,000 2,300,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 5,300,000 5,000,000 1,000,000 1,850,000 12,000,000 732,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975 4,511,035 826,600 1,720,407 11,643,128 711,216
	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/25, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Bootne Corp. Number Sixteen (5.625% to 06/25/25, then 3 month LIBOR + 3.170%) (d)         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P.         Broadmark Realty Capital Inc. (h)         Brunswick Corp.         Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         Cabot Corp.         Captor Holding Co., LLC (h)	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.250 3.950 8.050 4.550 5.000 2.400 4.400 6.000 3.400 9.250	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29 11/15/27 03/15/28 10/01/29 11/15/26 08/18/31 09/15/32	3,000,000 8,460,000 5,000,000 3,550,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 5,33,000 5,000,000 1,000,000 1,850,000 12,000,000 732,000 5,000,000	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975 4,511,035 826,600 1,720,407 11,643,128 711,216 5,030,852
Change Co. CDF1 LLC (4./50% to 09/30/26, then SOFRRATE + 4.080%) (d)(h)         4.750         09/30/31         7,000,000         6,505,371	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/01/29, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Boeing Co.         Boton Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.         Broadmark Realty Capital Inc. (h)         Brunswick Corp.         Brunswick Corp.         Byline Bancorp, Inc. (6.000% to 07/01/25, then TSFR3M + 5.880%) (d)         Cabot Corp.         Carrington Holding Co., LLC (h)	3.700 2.539 5.625 5.250 9.250 5.500 5.150 6.125 3.300 5.625 3.650 3.250 3.950 8.050 4.550 5.000 2.400 4.400 6.000 3.400 9.250 9.750	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29 11/15/26 08/18/31 09/15/32 07/01/30 09/15/26	3,000,000 8,460,000 5,000,000 3,550,000 1,000,000 1,110,000 10,000,000 1,213,000 4,085,000 3,000,000 533,000 5,000,000 1,850,000 12,000,000 12,000,000 5,000,000 5,000,000	2,937,610 7,360,200 4,944,195 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975 4,511,035 826,600 1,720,407 11,643,128 711,216 5,030,852 5,074,002
	Bank of New York Mellon Corp. (3.700% to 03/20/26, then H15T5Y + 3.352%) (d)(g)         Baxter Int'l. Inc.         Bay Banks of Virginia, Inc. (5.625% to 10/15/24, then TSFR3M + 4.335%) (d)(h)         BayCom Corp. (5.250% to 09/15/25, then TSFR3M + 5.210%) (d)         BCB Bancorp, Inc. (9.250% to 09/15/26, then TSFR3M + 5.820%) (d)(h)         Berry Global, Inc.         Boeing Co.         Boeing Co.         Booton Properties LP         Boston Properties LP         Brandywine Operating Partnership, L.P.         Brandywine Operating Partnership, L.P. (c)         Brandywine Operating Partnership, L.P.         Broudmark Realty Capital Inc. (h)         Brunswick Corp.         Burunswick Corp.         Corp.         Cabot Corp.         Cabot Corp.         Catrington Holding Co., LLC (h)         Carrington Holding Co., LLC (h)	3.700           2.539           5.625           5.250           9.250           5.500           5.150           6.125           3.300           5.625           3.650           3.250           3.950           8.050           4.550           5.000           2.400           4.400           6.000           3.400           9.250           9.750           3.569	02/01/32 10/15/29 09/15/30 09/01/34 04/15/28 05/01/30 02/15/33 03/01/35 06/25/30 02/01/26 01/30/31 11/15/27 03/15/28 10/01/29 11/15/26 08/18/31 09/15/32 07/01/30 09/15/29 05/15/31 12/01/31	3,000,000 8,460,000 5,000,000 3,550,000 1,000,000 1,000,000 1,110,000 10,000,00	2,937,610 7,360,200 4,944,195 3,603,225 2,294,046 1,042,176 877,464 9,695,703 1,186,057 3,593,476 2,810,599 567,158 274,975 4,511,035 826,600 1,720,407 11,643,128 711,216 5,030,852 5,074,002 901,433

Cheniere Energy Partners, L.P.	4.500	10/01/29	4,500,000	4,403,703
Choice Hotels Int'l., Inc.	3.700	01/15/31	600,000	548,179
Choice Hotels Int'l., Inc.	5.850	08/01/34	250,000	256,029
Citigroup, Inc. (4.0 times (USISDA30 - USISDA05), floor 0.000%, cap 10.000%) (d)(e)	0.000	07/09/28	740,000	628,849
Citigroup, Inc. (4.0 times (USISDA30 - USISDA05), floor 0.000%, cap 10.000%) (d)(e)	0.000	11/15/28	245,000	212,320
Citigroup, Inc. (4.0 times (USISDA30 - USISDA02), floor 0.000%, cap 10.000%) (d)(e) Citigroup, Inc. (4.0 times (USISDA10 - USISDA02 - 0.250%), floor 0.000%, cap 10.000%) (d)(e)	0.000	12/23/29 11/19/30	1,152,000 727,000	941,498 579,782
Citigroup, Inc. (4.0 times (USISDA10 - USISDA02 - 0.250%), floor 0.000%, cap 10.000%) (d)(e) Citigroup, Inc. (4.35 times (USISDA30 - USISDA05), floor 0.000%, cap 10.000%) (d)(e)	0.000	07/09/33	1,394,000	1,021,147
Citigroup, Inc. (5.0 times (USISDA30 - USISDA30), floor 0.000%, cap 10.000%) (d)(c)	0.000	12/20/33	2,863,000	2,067,186
Citigroup, Inc. (TSFR3M + 0.81161%) (d)	5.883	08/25/36	868,000	739,979
Colgate-Palmolive Co. (TSFR3M - 0.03839%) (d)	5.280	04/04/45	448,000	445,192
Colgate-Palmolive Co. (TSFR3M - 0.03839%) (d)	5.304	12/04/46	1,375,000	1,355,229
Comerica Bank (5.332% to 08/25/32, then SOFRRATE + 2.610%) (d)	5.332	08/25/33	8,000,000	7,405,165
Comerica Inc.	4.000	02/01/29	2,000,000	1,907,468
Concentrix Corp.	6.850	08/02/33	6,043,000	6,314,085
Congressional Bancshares, Inc. (5.750% to 12/01/24, then TSFR3M + 4.390%) (d)(h)	5.750	12/01/29	5,000,000	4,750,000
ConnectOne Bancorp, Inc. (5.750% to 06/15/25, then TSFR3M + 5.605%) (d) Cox Communications, Inc.	5.750 7.625	06/15/30 06/15/25	7,780,000 3,565,000	7,624,163 3,618,595
Crown Capital Holdings LLC (e)(f)(h)(i)	12.500	01/15/25	7,000,000	4,480,000
Crown Castle Inc.	3.300	07/01/30	1,217,000	1,122,549
Darden Restaurants, Inc.	6.300	10/10/33	2,000,000	2,143,406
Dentsply Sirona Inc.	3.250	06/01/30	5,000,000	4,544,250
Digital Realty Trust, L.P.	5.550	01/15/28	2,000,000	2,045,462
Digital Realty Trust, L.P.	3.600	07/01/29	489,000	467,537
Dominion Energy Gas Holdings, LLC	2.500	11/15/24	1,114,000	1,107,134
Enact Holdings, Inc.	6.250	05/28/29	500,000	515,608
Enstar Group Ltd.	3.100	09/01/31 06/01/67	6,012,000	5,112,520
Enterprise Products Operating LLC (TSFR3M + 3.03911%) (d) EPR Properties	8.385 3.600	06/01/67	8,538,000 250,000	8,505,004 220,093
Erk Properties Equifax Inc.	2.600	12/01/24	2,243,000	2,227,093
EverBank Financial Corp. (TSFR3M + 4.96561%) (d)	10.305	03/15/26	4,000,000	3,967,165
EverBank Financial Corp. $(8.375\% \text{ to } 03/01/30, \text{ then TSFR3M} + 5.020\%) (d)(h)$	8.375	09/01/34	4,000,000	4,020,000
Everest Reinsurance Holdings Inc. (3 month LIBOR + 2.385%) (d)	7.765	05/01/67	17,705,000	17,121,534
F&M Financial Services Corp. (5.950% to 09/15/24, then TSFR3M + 4.840%) (d)(h)	5.950	09/17/29	9,000,000	8,595,000
FedNat Holding Co. (e)(f)(i)(j)	7.750	03/15/29	17,000,000	340,000
Fidelity Federal Bancorp (TSFR3M + 4.05161%, floor 3.790%) (d)(h)	9.353	10/15/28	6,500,000	6,371,673
Fidelity Federal Bancorp (6.000% to 11/01/24, then TSFR3M + 4.650%) (d)(h)	6.000	11/01/29	7,000,000	6,720,000
Fifth Third Bancorp (TSFR3M + 3.39061%) (d)(g) First Financial Bancorp (5.250% to 05/15/25, then TSFR3M + 5.090%) (d)	<u>8.722</u> 5.250	09/30/24 05/15/30	7,748,000 3,000,000	7,708,057 2,910,269
First Financial Bancorp (5.250% to 05/15/25, then 15FR5M1 + 5.090%) (d)	4.750	06/15/25	1,000,000	2,910,269
Flex Ltd.	6.000	01/15/28	500,000	515,867
Flex Ltd.	4.875	06/15/29	250,000	248,901
Flowserve Corp.	3.500	10/01/30	899,000	830,473
FMC Corp.	5.150	05/18/26	825,000	829,986
FNB Corp.	4.875	10/02/25	2,000,000	1,974,857
FNB Corp. (TSFR3M + 3.28161%) (d)(h)	8.620	12/06/28	3,000,000	2,879,751
FPL Group, Inc. (TSFR3M + 2.32911%) (d)	7.661	10/01/66	9,285,000	8,872,792
GE Capital Funding, LLC	3.450	05/15/25	200,000	197,378
Genpact Luxembourg Sarl Georgia-Pacific LLC	3.375 7.375	12/01/24 12/01/25	1,759,000 421,000	1,747,853 434,939
Georgia-Pacific LLC Global Payments Inc.	2.900	05/15/30	1,000,000	900,259
Global Payments Inc.	2.900	11/15/31	1,154,000	1,005,145
GLP Capital L.P. / GLP Financing II, Inc.	5.250	06/01/25	500,000	498,732
Great Ajax Operating Partnership L.P. (h)	8.875	09/01/27	3,500,000	3,357,062
Hallmark Financial Services, Inc.	6.250	08/15/29	13,000,000	2,210,000
Hasbro, Inc.	3.000	11/19/24	500,000	496,737
Hasbro, Inc.	3.550	11/19/26	250,000	243,193
HCA Inc.	5.250	06/15/26	2,000,000	2,006,951
HCA Inc.	7.500	11/06/33	1,562,000	1,792,284
Healthcare Realty Holdings LP Highwoods Realty L.P.	2.050 3.050	03/15/31 02/15/30	850,000 1,834,000	689,665 1,622,259
Highwoods Realty L.P.	7.650	02/01/34	3,000,000	3,373,630
Hiltop Holdings Inc. (5.750% to 05/15/25, then TSFR3M + 5.680%) (d)	5.750	05/15/30	8,000,000	7,880,000
Horizon Bancorp, Inc. $(5.625\% \text{ to } 07/01/25, \text{ then TSFR3M} + 5.490\%)$ (d)	5.625	07/01/30	6,750,000	6,613,572
Humana Inc.	5.375	04/15/31	2,000,000	2,048,418
Huntington Ingalls Industries, Inc.	2.043	08/16/28	2,000,000	1,815,090
IIP Operating Partnership, LP	5.500	05/25/26	3,619,000	3,479,296
Illumina, Inc.	5.800	12/12/25	2,000,000	2,019,629
Independent Bank Group, Inc. (4.000% to 09/15/25, then TSFR3M + 3.885%) (d)	4.000	09/15/30	2,000,000	1,903,022
Intel Corp.	3.700	07/29/25	2,000,000	1,972,880
International Business Machines Corp. Jabil Inc.	4.000 3.950	07/27/25 01/12/28	2,000,000 2,250,000	1,987,934 2,186,359
Jabii Inc. JPMorgan Chase & Co. (4.000% to 04/01/25, then TSFR3M + 2.745%) (d)(g)	4.000	01/12/28	5,000,000	4,912,017
Juniper Networks, Inc.	1.200	12/10/25	2,000,000	1,907,094
KeyBank N.A.	4.900	08/08/32	7,000,000	6,641,653
Kilroy Realty, L.P.	2.650	11/15/33	741,000	567,992
Leggett & Platt, Inc.	4.400	03/15/29	5,565,000	5,287,360
Lincoln National Corp. (TSFR3M + 2.61911%) (d)	7.721	05/17/66	29,378,000	23,025,008
Lincoln National Corp. (TSFR3M + 2.30161%) (d)	7.584	04/20/67	25,384,000	19,254,973
LKQ Corp.	6.250	06/15/33	1,875,000	1,970,471
Manufacturers & Traders Trust Co.	5.400	11/21/25	1,000,000	1,002,533
Marvell Technology, Inc.	4.875 5.900	06/22/28 06/15/29	6,000,000 5,000,000	6,015,995
MasTec, Inc. Medallion Financial Corp. (h)	9.250	06/15/29 09/30/28	5,000,000	5,173,070 5,012,500
Meridian Corp. (5.375% to 12/30/24, then TSFR3M + 3.950%) (d)	5.375	12/30/29	10,000,000	9,650,000
	5.515	14100	10,000,000	7,050,000

Midland States Bancorp, Inc. (5.000% to 09/30/24, then TSFR3M + 3.610%) (d)	5.000	09/30/29	5,500,000	5,307,500
Minnwest Corp. (TSFR3M + 3.24161%) (d)(h)	8.543	07/15/28	6,000,000	5,766,876
MS Transverse Insurance Group, LLC (h)	6.000	12/15/26	5,000,000	4,839,039
National Health Investors, Inc.	3.000	02/01/31	1,800,000	1,548,892
New York Mortgage Trust, Inc. Newport Realty Trust, Inc. (h)	5.750 6.250	04/30/26	5,000,000	4,717,395 9,700,000
Newport Realty Trust, Inc.	6.250	12/01/24	1,000,000	970,000
NexBank Capital, Inc. (TSFR3M + 4.84661%, floor 0.000%) (d)(h)	10.178	09/30/27	5,000,000	4,902,055
Nexpoint Real Estate Finance, Inc.	5.750	05/01/26	9,000,000	8,553,587
NextEra Energy Capital Holdings, Inc.	6.051	03/01/25	4,105,000	4,122,758
Northpointe Bancshares, Inc. (9.000% to 09/01/29, then TSFR3M + 5.500%) (d)(h) Northpointe Bank (TSFR3M + 4.02661%) (d)(h)	9.000	09/01/34 10/01/28	3,000,000 5,000,000	2,989,866 4,891,411
OceanFirst Financial Corp. (5.250% to 05/15/25, then TSFR3M + 5.095%) (d)	5.250	05/15/30	6,000,000	5,820,537
Office Properties Income Trust	4.500	02/01/25	100,000	84,476
Omega Healthcare Investors, Inc.	4.500	01/15/25	500,000	497,868
Omega Healthcare Investors, Inc.	3.625	10/01/29	1,150,000	1,069,604
Omega Healthcare Investors, Inc. Omega Healthcare Investors, Inc.	3.375 3.250	02/01/31 04/15/33	3,675,000	3,277,679 846,502
Oracle Corp.	2.950	11/15/24	200,000	199,026
Orange & Rockland Utilities, Inc.	6.500	12/01/27	2,300,000	2,394,846
Orrstown Financial Services, Inc. (3 month LIBOR + 3.160%) (d)	8.753	12/30/28	1,750,000	1,706,646
Pacific Premier Bancorp, Inc. (5.375% to 06/15/25, then TSFR3M + 5.170%) (d)	5.375	06/15/30	5,000,000	4,827,877
Parkway Bancorp, Inc. (6.000% to 03/31/25, then 3 month LIBOR + 5.390%) (d)(h)	6.000	03/31/30	10,000,000	9,946,484
Pathfinder Bancorp, Inc. (5.500% to 10/15/25, then TSFR3M + 5.320%) (d) PCAP Holdings LP (h)	5.500	10/15/30 07/15/28	9,650,000 10,000,000	8,300,067 9,179,331
Peapack-Gladstone Financial Corp. (3.500% to 12/30/25, then TSFR3M + 3.260%) (d)	3.500	12/30/30	3,000,000	2,640,905
Pedcor Bancorp (TSFR3M + 4.86161%, floor 0.000%) (d)(h)	9.980	02/15/29	3,000,000	2,892,756
Pelorus Fund REIT LLC (h)	7.000	09/30/26	5,000,000	4,858,335
Philips Electronics N.V.	7.200	06/01/26	2,581,000	2,674,200
Pilgrim's Pride Corp. Pilgrim's Pride Corp.	4.250 3.500	04/15/31 03/01/32	2,450,000 2,750,000	2,309,492 2,433,992
Pinnacle Financial Partners, Inc. (4.125% to 09/15/24, then 3 month LIBOR + 2.775%) (d)	4.125	03/01/32	5,000,000	4,982,755
Polaris Inc.	6.950	03/15/29	4,750,000	5,094,081
Post Brothers Holdings LLC (h)	9.000	08/18/25	5,000,000	4,902,801
Ready Capital Corp.	6.125	04/30/25	5,000,000	4,938,432
Ready Capital Corp.	5.500	12/30/28	10,000,000	8,608,452
ReadyCap Holdings, LLC (h) Reinsurance Group of America, Inc. (TSFR3M + 2.92661%) (d)	4.500 8.266	10/20/26	10,000,000 20,448,000	9,368,943 20,090,879
Reliant Bancorp Inc. $(5.125\% \text{ to } 12/15/24, \text{ then TSFR3M} + 3.765\%)$ (d)	5.125	12/15/05	13,000,000	12,918,334
RenaissanceRe Finance Inc.	3.700	04/01/25	625,000	618,728
Retail Opportunity Investments Partnership, LP	4.000	12/15/24	410,000	407,940
Sabra Health Care LP	3.200	12/01/31	3,050,000	2,646,552
SCRE Intermediate Holdco, LLC (h)	<u>6.500</u> 3.950	02/15/27 06/15/25	8,000,000 491,000	7,411,450 477,599
Scripps Networks Interactive, Inc. Signature Bank New York (e)(f)	4.000	10/15/30	4,295,000	2,445,294
Sonoco Products Co.	1.800	02/01/25	2,000,000	1,968,397
South Street Securities Funding LLC (h)	6.250	12/30/26	5,000,000	4,592,327
Southern National Bancorp of Virginia, Inc. (TSFR3M + 4.21161%) (d)(h)	9.467	01/31/27	2,000,000	1,943,772
Southern National Bancorp of Virginia, Inc. (5.400% to 09/01/25, then TSFR3M + 5.310%) (d)	5.400	09/01/30	2,000,000	1,880,044
SouthState Corp. (5.750% to 06/01/25, then TSFR3M + 5.617%) (d) Sprint LLC	5.750 7.625	06/01/30 02/15/25	<u>690,000</u> 5,000,000	672,689 5,014,515
Sprince ELC Stanley Black & Decker Inc.	6.272	03/06/26	3,000,000	2,996,888
Synchrony Bank	5.400	08/22/25	1,000,000	1,000,714
Synchrony Financial	4.875	06/13/25	2,576,000	2,564,946
Tapestry, Inc.	7.000	11/27/26	1,000,000	1,031,485
Texas State Bankshares, Inc. (3 month LIBOR + 3.550%, floor 3.550%) (d)(h) Textron Inc.	9.151	06/15/29	4,000,000	3,880,906
Time Warner Cable Enterprises LLC	6.100 8.375	11/15/33 07/15/33	1,850,000 150,000	1,976,067
Time Warner Inc.	7.700	05/01/32	2,500,000	2,724,012
Toll Brothers Finance Corp.	4.350	02/15/28	3,000,000	2,966,503
TransCanada PipeLines Ltd. (TSFR3M + 2.47161%) (d)	7.590	05/15/67	22,423,000	19,760,673
Trinitas Capital Management, LLC (h)	6.000	07/30/26	3,000,000	2,865,000
TriState Capital Holdings, Inc. (5.750% to 05/15/25, then 3 month LIBOR + 5.360%) (d) Truist Financial Corp. (TSFR3M + 3.36361%) (d)(g)	5.750 8.703	05/15/30	10,775,000 3,000,000	10,638,333 3,014,004
Truist Financial Corp. (4.800% to 09/01/24, then H15T5Y + 3.003%) (d)(g)	4.800	03/01/25	10,552,000	10,421,025
Universal Insurance Holdings, Inc.	5.625	11/30/26	7,000,000	6,801,960
Unum Group	3.875	11/05/25	830,000	819,774
Upjohn Inc.	2.700	06/22/30	6,450,000	5,678,050
UTB Financial Holding Co. (TSFR3M + 3.88161%) (d)(h)	9.228	09/01/28 04/23/25	6,000,000	5,757,290 979,914
V.F. Corp.	2.400	04/23/25	1,000,000 5,967,000	5,585,703
Valero Energy Corp.	3.650	03/15/25	2,836,000	2,812,295
Valley National Bancorp	4.550	06/30/25	8,000,000	7,870,931
VeriSign, Inc.	2.700	06/15/31	1,000,000	868,433
VMware LLC	4.500	05/15/25	2,000,000	1,992,079
Volunteer State Bancshares, Inc. (5.750% to 11/15/24, then TSFR3M + 4.365%) (d)(h)	5.750	11/15/29 03/15/32	9,000,000	8,815,336
Warnermedia Holdings, Inc. Washington Gas Light Co.	4.279 5.440	03/15/32 08/11/25	2,950,000 3,700,000	2,580,978 3,704,362
Washington Gas Eight CO. Waypoint Residential LLC (c)(h)(i)	13.000	12/15/26	10,000,000	7,363,255
Webster Financial Corp. (4.000% to 12/30/24, then TSFR3M + 2.530%) (d)	4.000	12/30/29	9,700,000	8,919,484
WEC Energy Group, Inc. (TSFR3M + 2.37411%) (d)	7.492	05/15/67	570,000	554,506
Wingspire Equipment Finance LLC (h)	6.000	06/30/26	6,000,000	5,689,121
Zimmer Biomet Holdings, Inc.	1.450	11/22/24	500,000	495,122
Zions Bancorp	3.250	10/29/29	9,092,000	7,965,336

Residential Mortgage-Backed Securities - 0.0%^ Hawaii Housing Finance & Development Corp.	2.600	07/01/37	131,883	<b>122,906</b> 122,906
Faxable Municipal Bonds - 0.0%^           summit County OH Development Finance Authority	6.250	05/15/26	305,000	<b>305,30</b> 3 305,303
J.S. Government & Agency Securities - 1.8%			,	24,832,305
U.S. Treasury Bonds	4.500	11/30/24	15,000,000	14,982,070
J.S. Treasury Bonds	1.500	02/15/25	10,000,000	9,850,235
J.S. Government Agency Mortgage-Backed Securities - 2.8%				38,500,041
Fannie Mae Interest Strip, Series 419 C6 (IO)	3.500	05/25/44	2,339,535	342,840
Sannie Mae REMIC, Series 2011-3 KA	5.000	04/25/40	7,288	7,245
Fannie Mae REMIC, Series 2012-14 DS (IO) (-1.0 times (SOFR30A + 6.61448%), floor 0.000%, cap 6.500%) (d)	1.037	03/25/42	5,024,601	663,310
Fannie Mae REMIC, Series 2013-7 EI (IO) Fannie Mae REMIC, Series 2013-20 CS (IO) (-1.0 times (SOFR30A + 6.26448%), floor 0.000%, cap 6.150%) (d)	3.000	10/25/40 03/25/43	1,485,208	31,979
Fannie Mae REMIC, Series 2013-20 CB (10) (10 units (BOT REOR + 0.2011070), noor 0.00070, cup 0.10070) (u)	2.500	04/25/28	896,643	25,665
Fannie Mae REMIC, Series 2013-31 IH (IO)	3.500	02/25/43	974,916	47,57
Sannie Mae REMIC, Series 2013-38 CI (IO)	3.000	04/25/28	2,356,699	72,310
Sannie Mae REMIC, Series 2013-93 SI (IO) (-1.0 times (SOFR30A + 5.28448%), floor 0.000%, cap 5.170%) (d)(e)	0.000	09/25/43	7,085,414	880,463
Fannie Mae REMIC, Series 2016-64 CI (IO)	3.500	07/25/43	723,647	57,649
Sannie Mae REMIC, Series 2019-44 IP (IO)	4.000	09/25/46	466,937	18,525
Fannie Mae REMIC, Series 2020-63 KG	2.500	09/25/50	2,165,553	1,896,044
Fannie Mae REMIC, Series 2020-88 Z	2.000	12/25/50 01/25/51	2,673,303	1,437,187
Fannie Mae REMIC, Series 2020-94 HC	2.000	10/25/51	2,310,979	1,123,243
Freddie Mac REMIC, Series 4109 AI (IO)	3.000	07/15/31	1,900,302	30,006
Freddie Mae REMIC, Series 4116 US (IO) (-1.0 times (SOFR30A + 4.71448%), floor 0.000%, cap 4.600%) (d)(e)	0.000	10/15/42	4,310,747	296,756
Greddie Mac REMIC, Series 4136 IH (IO)	3.500	09/15/27	674,269	11,642
Freddie Mac REMIC, Series 4139 EI (IO)	3.000	09/15/31	651,136	10,480
Freddie Mac REMIC, Series 4219 AI (IO)	3.500	01/15/43	735,896	66,908
Freddie Mac REMIC, Series 4238 NS (IO) (-1.0 times (SOFR30A + 6.81448%), floor 0.000%, cap 6.700%) (d)	1.232	02/15/42	620,657	69,975
Freddie Mac REMIC, Series 4760 IB (IO)	4.000	10/15/42	3,917,361	413,570
Freddie Mac REMIC, Series 5041 JH	1.500	11/25/50	764,866	393,475
Freddie Mac REMIC, Series 5083 ZJ	2.000	03/25/51	3,257,430	1,729,267
Freddie Mac REMIC, Series 5115 CZ	3.000	04/25/51	539,133	326,315
Freddie Maa REMIC, Series 5142 ZH	2.500	09/25/51	1,413,376	849,992
Freddie Mac REMIC, Series 5146 ZY Freddie Mac REMIC, Series 5154 ZQ	2.500	07/25/51 10/25/51	3,406,069 4,498,985	1,846,744 2,911,443
Freddie Mac REMIC, Series 5160 TZ	1.500	08/25/50	253,816	101,353
Ginnie Mae Pool, Series 78-2071X	7.000	05/15/33	4,932	5,104
Ginnie Mae REMIC Trust, Series 2012-27 (IO) (d)	0.218	04/16/53	9,913,433	20,316
Ginnie Mae REMIC Trust, Series 2015-81 (IO) (d)	0.353	10/16/56	7,541,889	77,532
Ginnie Mae REMIC Trust, Series 2016-51 ID (IO)	4.000	03/20/43	1,305,324	56,922
Ginnie Mae REMIC Trust, Series 2017-104 JI (IO)	4.000	06/20/44	415,622	5,445
Ginnie Mae REMIC Trust, Series 2019-59 IM (IO)	4.000	12/20/48	83,754	1,145
Ginnie Mae REMIC Trust, Series 2019-59 MI (IO)	4.000	05/20/49	159,023	13,163
Ginnie Mae REMIC Trust, Series 2019-71 IO (IO)	3.500	06/20/49	187,911	33,137
Ginnie Mae REMIC Trust, Series 2019-71 IQ (IO) Ginnie Mae REMIC Trust, Series 2019-78 IQ (IO)	3.500 4.000	06/20/49 04/20/49	172,618	9,363
Ginnie Mae REMIC Trust, Series 2019-78 QI (IO)	4.000	06/20/49	121,408	2,984
Ginnie Mae REMIC Trust, Series 2019-136 ES (IO) (-1.0 times (TSFR1M + 6.16448%), floor 0.000%, cap 6.050%) (d)	0.600	03/20/48	3,801,236	357,371
Ginnie Mae REMIC Trust, Series 2020-134 BZ	1.000	09/16/50	1,017,131	430,289
Ginnie Mae REMIC Trust, Series 2021-27 ZL	1.000	02/20/51	1,644,084	716,310
Ginnie Mae REMIC Trust, Series 2021-66 PU	1.000	04/20/51	389,458	319,567
Ginnie Mae REMIC Trust, Series 2021-130 CZ	3.000	07/20/51	2,613,619	1,888,227
Ginnie Mae REMIC Trust, Series 2021-131 MZ	2.000	07/20/51	1,224,758	630,394
Ginnie Mae REMIC Trust, Series 2021-136 EZ	2.500	08/20/51	4,374,718	2,953,140
Ginnie Mae REMIC Trust, Series 2021-136 KZ	2.000	08/20/51	6,985,513	4,256,153
Ginnie Mae REMIC Trust, Series 2021-136 QZ	2.000	08/20/51	3,289,451	1,952,525
Ginnie Mae REMIC Trust, Series 2021-139 ZJ	2.500	08/20/51	2,211,935	1,437,914
Ginnie Mae REMIC Trust, Series 2021-142 MZ Ginnie Mae REMIC Trust, Series 2021-154 AZ	2.000	08/20/50	728,208	384,087
Ginnie Mae REMIC Trust, Series 2021-154 AZ	2.500	09/20/51 09/20/51	3,413,415 3,117,963	1,969,730
Ginnie Mae REMIC Trust, Series 2021-154 IZ	2.000	09/20/51	3,924,184	2,349,633
Ginnie Mae REMIC Trust, Series 2021-158 PU	1.000	09/20/51	1,233,097	527,268
SHORT-TERM INVESTMENTS - 1.1% COST \$14,953,860)				14,957,921
Money Market Funds - 0.0%^ First American Government Obligations Fund Class X (a)	5.217		100,000	<b>100,000</b> 100,000
U.S. Government & Agency Securities - 1.1% J.S. Treasury Bills (b)	5.182	10/01/24	Principal Amount 5,000,000	<b>14,857,921</b> 4,978,354
U.S. Treasury Bills (b)	5.131	10/29/24	5,000,000	4,959,898
J.S. Treasury Bills (b)	4.837	01/02/25	5,000,000	4,919,669
TOTAL INVESTMENTS - 98.1% (COST 1,533,945,335)				1,336,462,550
NET OTHER ASSETS AND LIABILITIES - 1.9%				25,240,316
NET ASSETS - 100.0%				\$1,361,702,866
a) Rate shown represents the 7-day yield at August 31, 2024.				

a) b) c)

Rate shown represents the 7-day yield at August 31, 2024. Rate shown represents the current yield for U.S. Treasury Bills at August 31, 2024. Rate is subject to adjustment due to credit ratings service downgrades or subsequent upgrades.

- d) Variable rate security. Interest rates reset periodically. Interest rate shown reflects the rate in effect at August 31, 2024. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above. 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. These securities do not indicate a reference rate and spread in their description above.
   e) Non-income producing security.
- f) Issuer in default on interest and/or principal repayment.
- g) Perpetual maturity. Date shown represents next contractual call date.
   h) Security subject to restrictions on resale under federal securities laws and which therefore may only be resold
- i) Security subject to restrictions on restate under leaderal securities have and which incretore may only be resold upon registration under the Securities Act of 1933, as amended, or in transactions exempt from registration, including sales to qualified institutional buyers under Rule 144A of the Securities Act of 1933, as amended. At August 31, 2024, the aggregate value of these securities was \$464,090,309, representing 34.08% of net assets.
   i) Illiquid security at August 31, 2024. At August 31, 2024, the aggregate value of these securities was \$27,243,221,
- representing 2.00% of net assets.
   j) Level 3 security as described in the accompanying notes. Securities valued using unadjusted broker quotes from brokers or pricing services. Such values are based on unobservable inputs. At August 31, 2024, the aggregate value of these securities was \$440,000, representing 0.03% of net assets.
- ^ Rounds to 0.0%

#### Abbreviations

H15T5Y	5-Year Treasury Constant Maturity Rate
IO	Interest Only Security
LIBOR	London Interbank Offered Rate
SOFR30A	U.S. 30-Day Average Secured Overnight Financing Rate
SOFRRATE	U.S. Secured Overnight Financing Rate
TSFR1M	CME Term SOFR 1-Month Rate
TSFR3M	CME Term SOFR 3-Month Rate
USISDA02	2-Year Dollar ICE Swap Rate
USISDA05	5-Year Dollar ICE Swap Rate
USISDA10	10-Year Dollar ICE Swap Rate
USISDA30	30-Year Dollar ICE Swap Rate
CDFI	Community Development Financial Institution
DAC	Designated Activity Company
N.V.	Naamloze Vennootschap is the Dutch term for a public limited liability corporation.
REIT	Real Estate Investment Trust
DEMOG	

- REMIC Real Estate Mortgage Investment Conduit
- SARL Société à responsabilité limitée is the Luxembourg term for a private limited liability company.

#### LIBOR DISCONTINUATION RISK

The London Interbank Offered Rate ("LIBOR") ceased to be available on June 30, 2023, with the exception of certain LIBOR settings being provided on a temporary, "synthetic" basis for use in legacy contracts for a period of 15 months to aid with the transition. Many financial instruments use or used a floating rate based on the LIBOR, which is the offered rate for short-term Eurodollar deposits between major international banks. The full impact of transitioning to replacement rates remains unclear. As such, the impact of the transition away from LIBOR on the Bond Fund and the financial instruments in which the Bond Fund invests cannot yet be fully determined. The elimination of LIBOR or changes to other reference rates or any other changes or reforms to the determination or supervision of reference rates, which may adversely affect the Bond Fund's performance and/or net asset value. Furthermore, the risks associated with the discontinuation of LIBOR and transition may be exacerbated if the work necessary to effect an orderly transition to an alternative reference rate is not completed in a timely manner, i.e., prior to the end of the 15-month transition period.

In March 2020, the FASB issued Accounting Standards Update 2020-04, Reference Rate Reform (Topic 848) - Facilitation of the Effects of Reference Rate Reform on Financial Reporting ("ASU 2020-04"), which provides optional, temporary relief with respect to the financial reporting of contracts subject to certain types of modifications due to the discontinuation of certain tenors of the LIBOR and other LIBOR-based reference rates. The temporary relief provided by ASU 2020-04 was initially effective for certain reference rate-related contract modifications that occurred during the period from March 12, 2020 through December 31, 2022. The FASB subsequently issued an update deferring the sunset date of Topic 848 from December 31, 2022 to December 31, 2024. Management has determined that the impact of implementing ASU 2020-04 will not have a material effect on the Bond Fund.

### BOND FUND SCHEDULE OF INVESTMENTS (Continued)

August 31, 2024 (Unaudited)

The following is a summary of the inputs used to value the Funds' investments as of August 31, 2024:

	Level 1	Level 2	Level 3	Total
Bonds				
Asset-backed securities	\$ -	\$ 194,973,010	\$ -	\$ 194,973,010
Commercial mortgage-backed securities	-	204,179,449	-	204,179,449
Convertible bonds	-	-	100,000	100,000
Corporate bonds	-	858,151,615	340,000	858,491,615
Residential mortgage-backed securities	-	122,906	-	122,906
Taxable municipal bonds	-	305,303	_	305,303
U.S. government & agency securities	-	24,832,305	-	24,832,305
U.S. government agency mortgage-backed securities	-	38,500,041	_	38,500,041
Total bonds	-	1,321,064,629	440,000	1,321,504,629
Short-term investments				
Money market funds	100,000	_	_	100,000
U.S. government & agency securities	-	14,857,921	-	14,857,921
Total short-term investments	100,000	14,857,921	-	14,957,921
Total investments	\$ 100,000	\$ 1,335,922,550	\$ 440,000	\$1,336,462,550

For more information on valuation inputs, see the accompanying notes. The accompanying notes are an integral part of the schedule of investments.

The following is a reconciliation of investments with unobservable inputs (level 3) that were used in determining fair value. These securities were fair valued as of August 31, 2024 using unadjusted broker quotes from brokers.

Level 3 Securities Reconciliation Balance at November 30, 2023	Convertible bonds \$ 100,000 \$	Corporate bonds 340,000	Total \$ 440,000
Purchases	-	-	-
Sales	-	-	-
Net realized gain (loss)	-	-	-
Net change in unrealized appreciation (depreciation)	-	-	-
Accrued interest	-	-	-
Transfers into level 3	-	-	-
Transfers out of level 3	-	-	-
Balance as of August 31, 2024	\$ 100,000 \$	340,000	\$ 440,000

## **THOMPSON IM FUNDS, INC.** NOTES TO FINANCIAL STATEMENT

August 31, 2024

VALUATION POLICY AND PROCEDURES - The Funds' Board of Directors (the "Funds' Board") has adopted methods for valuing securities set forth in the Funds' Pricing Policies and Procedures, including circumstances in which market quotes are not readily available or deemed to be unreliable, and has delegated authority to the Advisor, as the Board appointed valuation designee, to apply those methods in making fair value determinations in accordance with the procedures approved by the Board. The valuation designee has established a valuation committee that, along with other Advisor employees, administers, implements, and oversees the fair valuation process and makes fair value decisions. The valuation committee regularly reviews its own fair value decisions, as well as valuation, valuation techniques and services furnished by pricing services; considers circumstances in the markets which may require it to make or adjust valuation determinations; and reviews previous valuation determinations. The valuation committee reports on its activities and any changes to the fair valuation guidelines to the Funds' Board.

Rule 2a-5 adopted by the Securities and Exchange Commission (the "SEC") governing fund valuation practices has established a framework for determining fair value in good faith for purposes of Section 29(a) (41) of the 1940 Act. Rule 2a-5 permits fund boards to designate certain parties to perform fair value determinations, subject to board oversight. Rule 2a-5 also defines when market quotations are "readily available" for purposes of the 1940 Act, which requires a fund to fair value a security when market quotations are not readily available. The Funds adopted a valuation policy adhering to the new rule and there was no material impact to the Funds.

VALUATION MEASUREMENTS – In accordance with generally accepted accounting principles in the United States of America ("GAAP"), fair value is defined as the price that each Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction with an independent buyer in the principal market, or in the absence of a principal market the most advantageous market for the investment or liability. GAAP established a three-tier hierarchy to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes.

Various inputs are used in determining the value of each Fund's investments. These inputs are summarized in the three broad levels listed below:

- Level 1 Quoted prices in active markets for identical securities.
- Level 2 Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 Significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments).

Inputs may include price information, specific and broad credit data, liquidity statistics, and other factors. The Funds consider observable data to be market data which is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market. The determination of what constitutes "observable" requires significant judgment by the Funds. The categorization of a security within the hierarchy is based upon the pricing transparency of the security and does not necessarily correspond to a Fund's perceived risk of that security. The inputs used to measure fair value may fail into different levels of the fair valuation hierarchy. In such cases, for disclosure purposes, the level in the fair value hierarchy within which the fair value measurement in its entirety.

SECURITY VALUATION - Each Fund's equity securities, including common stocks, ADRs, REITs, and rights are valued at their market prices (generally the last reported sales price on the exchange where the securities are primarily traded or, for Nasdaq-listed securities, at their Nasdaq Official Closing Prices). If no sales are reported on a particular day, the mean between the highest bid and lowest asked quotations at the close of the exchanges will generally be used. To the extent these securities are actively traded, and valuation adjustments are not applied, they are categorized in level 1 of the fair value hierarchy. When adjustments to observable prices are applied or when the market is considered inactive, securities will be categorized in level 2 of the fair value hierarchy.

Investments in money market mutual funds are generally priced at the ending net asset value provided by the service agent of the funds. These securities will be categorized as level 1 securities.

Fixed-income securities such as corporate bonds, convertible bonds, asset-backed securities, mortgage-backed securities, U.S. government and agency securities, sovereign bonds, municipal bonds and commercial paper are typically valued based on valuations published by an independent pricing service, which uses various valuation methodologies such as matrix pricing and other analytical pricing models as well as market transactions and dealer quotations. Factors considered by pricing services include market characteristics such as benchmark yield curves, option-adjusted spreads, credit spreads and fundamental analytical data relating to the issuer. Short-term investments in fixed-income securities (those with remaining maturities of 60 days or less) are generally valued on an amortized cost basis. Fixed-income securities will generally be categorized in level 2 of the fair value hierarchy, in instances where lower relative weight is placed on transaction prices, quotations, or similar observable inputs, they are categorized in level 3.

Where market quotations are not readily available or are unreliable, a value is determined in good faith pursuant to procedures established by the Funds' Board. When determining the value of a security, consideration is given to the facts and circumstances relevant to the particular situation, which includes factors such as fundamental analytical data relating to the investment, which may include consideration of yields or prices of securities of comparable quality, coupon rate, maturity and type of issue, nature and duration of any restrictions on disposition of the security and an evaluation of forces that influence the market in which the securities are purchased or sold. Fair value pricing is an inherently subjective process, and no single standard exists for determining fair value. Different funds could reasonably arrive at different values for the same security.