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348105-TMPL-12/2023

| Goldman Sachs Enhanced Income Fund |                     |      |       |                                                    |              |               |        |            |                   |  |
|------------------------------------|---------------------|------|-------|----------------------------------------------------|--------------|---------------|--------|------------|-------------------|--|
| Ticker                             | Security Identifier | ISIN | Sedol | Security Desc                                      | Per End Date | Maturity Date | Coupon | Shares     | Base Market Value |  |
| -                                  | FXFwd51387990       | -    | -     | Fwd USD/EUR fx_trans_i1_memo_i51387990             | 3/31/2024    | 5/8/2024      | 0.00   | 4372515.93 | 27233.03          |  |
| -                                  | SWAP4122555         | -    | -     | LCH IR USD 4.0000 A 20Jun27 FIX                    | 3/31/2024    | 6/20/2027     | -      | -56460000  | 180813.15         |  |
| -                                  | SWAP4122551         | -    | -     | LCH IR USD 4.5000 A 20Jun25 FIX                    | 3/31/2024    | 6/20/2025     | -      | 173360000  | -507910.13        |  |
| -                                  | 912797HQ3           | -    | -     | UNITED STATES DEPARTMENT OF THE TREASURY           | 3/31/2024    | 5/9/2024      | 0.00   | 21500      | 21380.51          |  |
| -                                  | 912797JQ1           | -    | -     | US GOVT T-BILL 30 APR 2024                         | 3/31/2024    | 4/30/2024     | 0.00   | 1034100    | 1029730.37        |  |
| -                                  | 912797FH5           | -    | -     | US GOVT T-BILL 16 MAY 2024                         | 3/31/2024    | 5/16/2024     | 0.00   | 700        | 695.43            |  |
| -                                  | 29003FAA0           | -    | -     | ELMWOOD CLO 27 LTD A 2024-3A 18 APR 2037 144A      | 3/31/2024    | 4/18/2037     | -      | 1875000    | 1875335.63        |  |
| -                                  | 30166DAC2           | -    | -     | EXETER AUTOMOBILE REC A3 2024-2A 5.63% 15 OCT 2026 | 3/31/2024    | 10/15/2026    | 5.63   | 800000     | 800034.88         |  |
| -                                  | 05765DAL9           | -    | -     | BALBOA BAY LOAN AR 2024-1A 0.001% 20 APR 2036 144A | 3/31/2024    | 4/20/2036     | -      | 2350000    | 2350420.65        |  |
| -                                  | 29366EFE1           | -    | -     | ENTERGY CORPORATION 14 JUN 2024 CP                 | 3/31/2024    | 6/14/2024     | 0.00   | 1354000    | 1337964.58        |  |
| -                                  | 67077JEE6           | -    | -     | NUTRIEN LTD. 14 MAY 2024 CP                        | 3/31/2024    | 5/14/2024     | 0.00   | 2458000    | 2440102.02        |  |
| -                                  | 48668MAZ3           | -    | -     | KOOKMIN BANK CO., LTD - NEW YOR FRN 20 MAR 2025 CD | 3/31/2024    | 3/20/2025     | 5.93   | 4208000    | 4215349.47        |  |
| -                                  | 29251UDF2           | -    | -     | ENBRIDGE (U.S.) INC. 15 APR 2024 CP                | 3/31/2024    | 4/15/2024     | 0.00   | 2285000    | 2278616.85        |  |
| -                                  | 37046TP32           | -    | -     | GENERAL MOTORS FINANCIAL COMPANY, I 03 FEB 2025 CP | 3/31/2024    | 2/3/2025      | 0.00   | 809000     | 770848.53         |  |
| -                                  | 56586PAW8           | -    | -     | MARATHON STATIC A1R2 2024-18A FRN 20 JUL 2030 144A | 3/31/2024    | 7/20/2030     | 6.48   | 2104806    | 2108204.73        |  |
| -                                  | 64134GAL3           | -    | -     | NEUBERGER BERMAN A1R 2024-39A FRN 20 APR 2038 144A | 3/31/2024    | 4/20/2038     | 6.85   | 1500000    | 1508618.23        |  |
| -                                  | 26244HFJ7           | -    | -     | DUKE ENERGY CORPORATION 18 JUN 2024 CP             | 3/31/2024    | 6/18/2024     | 0.00   | 1100000    | 1085975.57        |  |
| -                                  | 44890MDN9           | -    | -     | HYUNDAI CAPITAL AMERICA 22 APR 2024 CP             | 3/31/2024    | 4/22/2024     | 0.00   | 2500000    | 2490396.4         |  |
| -                                  | 91842JDH9           | -    | -     | VW CREDIT, INC. 17 APR 2024 CP                     | 3/31/2024    | 4/17/2024     | 0.00   | 250000     | 249235.65         |  |
| -                                  | 4611K0D38           | -    | -     | INTESA FUNDING LLC 03 APR 2024 CP                  | 3/31/2024    | 4/3/2024      | 0.00   | 3000000    | 2997136.44        |  |
| -                                  | 65339MD52           | -    | -     | NEXTERA ENERGY CAPITAL HOLDINGS, IN 05 APR 2024 CP | 3/31/2024    | 4/5/2024      | 0.00   | 1500000    | 1498185.21        |  |
| -                                  | 56608KAW3           | -    | -     | MARBLE POINT CLO A12R 2024-2A FRN 20 JAN 2032 144A | 3/31/2024    | 1/20/2032     | 6.52   | 2500000    | 2510824.86        |  |
| -                                  | 67077JUE71          | -    | -     | NUTRIEN LTD. 07 MAY 2024 CP                        | 3/31/2024    | 5/7/2024      | 0.00   | 352000     | 349820.21         |  |
| -                                  | 63376FPM6           | -    | -     | NATIONAL BANK OF KUWAIT S.A.K 5.72% 16 MAY 2024 CD | 3/31/2024    | 5/16/2024     | 5.72   | 2624000    | 2642519.96        |  |
| -                                  | 03329FAN4           | -    | -     | ANCHORAGE CAPITAL AR 2021-15A FRN 20 JUL 2034 144A | 3/31/2024    | 7/20/2034     | 6.78   | 1300000    | 1316664.14        |  |
| -                                  | 576339CJ2           | -    | -     | MASTER CREDIT CAR A 2021-1A 0.53% 21 NOV 2025 144A | 3/31/2024    | 11/21/2025    | 0.53   | 3900000    | 3873979.98        |  |
| -                                  | 89855AAC0           | -    | -     | TRYSAIL CLO 2021-1 A1 2021-1A FRN 20 JUL 2032 144A | 3/31/2024    | 7/20/2032     | 7.00   | 1300000    | 1316086.68        |  |
| -                                  | 12481KAS7           | -    | -     | CBAM 2017-2, LTD. AR 2021-2A FRN 17 JUL 2034 144A  | 3/31/2024    | 7/17/2034     | 6.77   | 5000000    | 5068741.42        |  |
| -                                  | 67112RAS3           | -    | -     | OHA CREDIT FUNDING AR 2021-3A FRN 02 JUL 2035 144A | 3/31/2024    | 7/2/2035      | 6.72   | 2500000    | 2532833.1         |  |
| -                                  | 67577FAA6           | -    | -     | OCTAGON 54, LTD. A1 2021-1A FRN 15 JUL 2034 144A   | 3/31/2024    | 7/15/2034     | 6.70   | 1000000    | 1013946.18        |  |
| -                                  | 14161GBY5           | -    | -     | CARDS II TRUST A 2021-1A 0.602% 15 APR 2027 144A   | 3/31/2024    | 4/15/2027     | 0.60   | 4075000    | 4069253.58        |  |
| -                                  | 762315NR6           | -    | -     | RHODE ISLAND STUDENT LOAN AUTHO FRN 02 OCT 2028-24 | 3/31/2024    | 10/2/2028     | 6.13   | 50131.35   | 49675.66          |  |
| -                                  | 35564KUW7           | -    | -     | FREDDIE MAC STA M1A 2022-DNA3 FRN 25 APR 2042 144A | 3/31/2024    | 4/25/2042     | 7.32   | 287686.29  | 291825.18         |  |
| -                                  | 92538WAA5           | -    | -     | VERUS SECURITIZA A1 2022-1 2.724% 25 JAN 2067 144A | 3/31/2024    | 1/25/2067     | 2.72   | 1709580.86 | 1561187.92        |  |
| -                                  | 35564KPU7           | -    | -     | FREDDIE MAC STA M1A 2022-DNA1 FRN 25 JAN 2042 144A | 3/31/2024    | 1/25/2042     | 6.32   | 608153.65  | 608492.14         |  |
| -                                  | 89239HAD0           | -    | -     | TOYOTA AUTO RECEIVABLES A3 2022-D 5.3% 15 SEP 2027 | 3/31/2024    | 9/15/2027     | 5.30   | 2000000    | 2004455.37        |  |
| -                                  | 06051GFM6           | -    | -     | BANK OF AMERICA CORPORATION 4% 22 JAN 2025         | 3/31/2024    | 1/22/2025     | 4.00   | 2500000    | 2483870.62        |  |
| -                                  | BCC337TB0           | -    | -     | DUNEDIN PARK CLO D AR 2021-1X FRN 20 NOV 2034 REGS | 3/31/2024    | 11/20/2034    | 4.90   | 1900000    | 2039162.5         |  |
| -                                  | 013817AW1           | -    | -     | HOWMET AEROSPACE INC. 5.125% 01 OCT 2024-24        | 3/31/2024    | 10/1/2024     | 5.13   | 160000     | 163259.56         |  |
| -                                  | 20754DAA5           | -    | -     | CONNECTICUT AVEN 2M1 2022-R05 FRN 25 APR 2042 144A | 3/31/2024    | 4/25/2042     | 7.22   | 309531.47  | 311851.77         |  |
| -                                  | 49130NFC8           | -    | -     | KENTUCKY HIGHER EDUCATION STUDENT FRN 25 MAR 2051  | 3/31/2024    | 3/25/2051     | 6.22   | 590065.22  | 588465.88         |  |
| -                                  | 71567RAD8           | -    | -     | INDONESIAN GOVT 4.325% 28 MAY 2025 REGS            | 3/31/2024    | 5/28/2025     | 4.33   | 2260000    | 2278512.89        |  |
| -                                  | 67117DAA8           | -    | -     | OBX 2022-NQM7 A1 2022-NQM7 5.11% 25 AUG 2062 144A  | 3/31/2024    | 8/25/2062     | 5.11   | 0.087      | 0.09              |  |
| -                                  | 696543UA3           | -    | -     | PALM BEACH, FLORIDA (COUNTY OF) 0.5% 01 DEC 2024   | 3/31/2024    | 12/1/2024     | 0.50   | 635000     | 616519.39         |  |
| -                                  | 00817YAQ1           | -    | -     | AETNA INC. 3.5% 15 NOV 2024-24                     | 3/31/2024    | 11/15/2024    | 3.50   | 1250000    | 1249418.76        |  |
| -                                  | TUM4                | -    | -     | US 2YR T-NOTE,BND,06/24                            | 3/31/2024    | 6/28/2024     |        | 195        | 0                 |  |
| -                                  | FVM4                | -    | -     | CBT 5-YR TNOTE,BND,06/24                           | 3/31/2024    | 6/28/2024     |        | -128       | 0                 |  |
| -                                  | 38141W273           | -    | -     | GS TRUST - GS FINANCIAL SQUARE GOVERNMENT FUND     | 3/31/2024    | 4/22/2024     | 5.20   | 0          | 2859.83           |  |
| -                                  | CASH                | -    | -     | USD MARGIN CURRENCY                                | 3/31/2024    | 4/22/2024     | 0.00   | 0.16       | 0.16              |  |
| -                                  | 55609NAC2           | -    | -     | MACQUARIE AIRFINANCE HOLD 6.4% 26 MAR 2029-29 144A | 3/31/2024    | 3/26/2029     | 6.40   | 110000     | 111823.2          |  |
| -                                  | 86563VBP3           | -    | -     | SUMITOMO MITSUI TRUST BANK, 5.2% 07 MAR 2027 144A  | 3/31/2024    | 3/7/2027      | 5.20   | 2680000    | 2692596.65        |  |
| -                                  | 95081QAQ7           | -    | -     | WESCO DISTRIBUTION, INC 6.375% 15 MAR 2029-26 144A | 3/31/2024    | 3/15/2029     | 6.38   | 620000     | 628866.28         |  |
| -                                  | 883556CZ3           | -    | -     | THERMO FISHER SCIENTIFIC INC. 5% 05 DEC 2026-26    | 3/31/2024    | 12/5/2026     | 5.00   | 2760000    | 2816116.93        |  |
| -                                  | 67103HAM9           | -    | -     | O'REILLY AUTOMOTIVE, INC. 5.75% 20 NOV 2026-26     | 3/31/2024    | 11/20/2026    | 5.75   | 1965000    | 2038632.1         |  |
| -                                  | 75513ECT6           | -    | -     | RTX CORPORATION 5.75% 08 NOV 2026-26               | 3/31/2024    | 11/8/2026     | 5.75   | 3040000    | 3157449.32        |  |
| -                                  | 025816DM8           | -    | -     | AMERICAN EXPRESS COMPANY FRN 30 OCT 2026-25        | 3/31/2024    | 10/30/2026    | 6.70   | 2282000    | 2332932.33        |  |
| -                                  | 832696AW8           | -    | -     | J. M. SMUCKER COMPANY (THE) 5.9% 15 NOV 2028-28    | 3/31/2024    | 11/15/2028    | 5.90   | 813000     | 864303.05         |  |
| -                                  | 86765KAA7           | -    | -     | SUNOCO LP 7% 15 SEP 2028-25 144A                   | 3/31/2024    | 9/15/2028     | 7.00   | 760000     | 779084.34         |  |
| -                                  | 571903BM4           | -    | -     | MARRIOTT INTERNATIONAL, INC. 5.45% 15 SEP 2026-26  | 3/31/2024    | 9/15/2026     | 5.45   | 1530000    | 1541242.85        |  |
| -                                  | 928668BU5           | -    | -     | VOLKSWAGEN GROUP OF AMERICA 5.8% 12 SEP 2025 144A  | 3/31/2024    | 9/12/2025     | 5.80   | 1500000    | 1511457.53        |  |
| -                                  | 902674ZV5           | -    | -     | UBS AG - LONDON BRANCH 5.8% 11 SEP 2025            | 3/31/2024    | 9/11/2025     | 5.80   | 3528000    | 3564404.52        |  |
| -                                  | 15189TBF3           | -    | -     | CENTERPOINT ENERGY, INC 5.25% 10 AUG 2026          | 3/31/2024    | 8/10/2026     | 5.25   | 2165000    | 2185741.5         |  |
| -                                  | 969457CK4           | -    | -     | THE WILLIAMS COMPANIES, INC. 5.3% 15 AUG 2028-28   | 3/31/2024    | 8/15/2028     | 5.30   | 3090000    | 3138824.04        |  |
| -                                  | 13607LSL8           | -    | -     | CANADIAN IMPERIAL BANK OF COMME 5.615% 17 JUL 2026 | 3/31/2024    | 7/17/2026     | 5.62   | 2980000    | 3041140.55        |  |
| -                                  | 44891ACF7           | -    | -     | HYUNDAI CAPITAL AMERICA 5.8% 26 JUN 2025 144A      | 3/31/2024    | 6/26/2025     | 5.80   | 980000     | 996661.76         |  |
| -                                  | 693475BQ2           | -    | -     | PNC FINANCIAL SERVICES GROUP 5.812% 12 JUN 2026-25 | 3/31/2024    | 6/12/2026     | 5.81   | 2810000    | 2869267.78        |  |
| -                                  | 313384WA3           | -    | -     | FEDERAL HOME LOAN BANK SYSTEM 25 APR 2024          | 3/31/2024    | 4/25/2024     | 0.00   | 2748000    | 2736928.61        |  |
| -                                  | 031162DM9           | -    | -     | AMGEN INC. 5.25% 02 MAR 2025                       | 3/31/2024    | 3/2/2025      | 5.25   | 4900000    | 4904745.32        |  |
| -                                  | 126650DS6           | -    | -     | CVS HEALTH CORPORATION 5% 20 FEB 2026-26           | 3/31/2024    | 2/20/2026     | 5.00   | 4015000    | 4023817.33        |  |
| -                                  | 96122FAA5           | -    | -     | WESTPAC NEW ZEALAND LIMITE 4.902% 15 FEB 2028 144A | 3/31/2024    | 2/15/2028     | 4.90   | 1175000    | 1173656.74        |  |
| -                                  | 458140CE8           | -    | -     | INTEL CORPORATION 4.875% 10 FEB 2028-28            | 3/31/2024    | 2/10/2028     | 4.88   | 2300000    | 2323021.77        |  |
| -                                  | 55279HAV2           | -    | -     | MANUFACTURERS AND TRADERS TRU 4.65% 27 JAN 2026-25 | 3/31/2024    | 1/27/2026     | 4.65   | 3955000    | 3901210.1         |  |
| -                                  | 06675FAZ0           | -    | -     | BANQUE FEDERATIVE DU CREDI 4.935% 26 JAN 2026 144A | 3/31/2024    | 1/26/2026     | 4.94   | 4045000    | 4055096.41        |  |
| -                                  | 60920LAS3           | -    | -     | MONDELEZ INTERNATIONAL HOLD 4.25% 15 SEP 2025 144A | 3/31/2024    | 9/15/2025     | 4.25   | 3250000    | 3205179.98        |  |
| -                                  | 31429KAG8           | -    | -     | FEDERATION DES CAISSES DESJA 4.4% 23 AUG 2025 144A | 3/31/2024    | 8/23/2025     | 4.40   | 4840000    | 4806206.25        |  |
| -                                  | 05964HAR6           | -    | -     | BANCO SANTANDER, S.A. 5.147% 18 AUG 2025           | 3/31/2024    | 8/18/2025     | 5.15   | 3400000    | 3395306.58        |  |
| -                                  | 95000U3C5           | -    | -     | WELLS FARGO & COMPANY 4.54% 15 AUG 2026-25         | 3/31/2024    | 8/15/2026     | 4.54   | 2390000    | 2373630.72        |  |
| -                                  | 233331BD8           | -    | -     | DTE ENERGY COMPANY 4.22% 01 NOV 2024               | 3/31/2024    | 11/1/2024     | 4.22   | 4810000    | 4850606.11        |  |

|   |            |   |   |                                                     |           |            |      |            |            |
|---|------------|---|---|-----------------------------------------------------|-----------|------------|------|------------|------------|
| - | 61747YET8  | - | - | MORGAN STANLEY 4.679% 17 JUL 2026-25                | 3/31/2024 | 7/17/2026  | 4.68 | 1590000    | 1588616.98 |
| - | 65535HBE8  | - | - | NOMURA HOLDINGS, INC. 5.099% 03 JUL 2025            | 3/31/2024 | 7/3/2025   | 5.10 | 1390000    | 1397860.59 |
| - | 30040WAS7  | - | - | EVERSOURCE ENERGY 4.2% 27 JUN 2024                  | 3/31/2024 | 6/27/2024  | 4.20 | 2405000    | 2421509.07 |
| - | 65339KCG3  | - | - | NEXTERA ENERGY CAPITAL HOLDINGS, 4.45% 20 JUN 2025  | 3/31/2024 | 6/20/2025  | 4.45 | 2370000    | 2371175.59 |
| - | 65339KCH1  | - | - | NEXTERA ENERGY CAPITAL HOLD 4.625% 15 JUL 2027-27   | 3/31/2024 | 7/15/2027  | 4.63 | 2630000    | 2622228.66 |
| - | 83368RBN1  | - | - | SOCIETE GENERALE 4.351% 13 JUN 2025 144A            | 3/31/2024 | 6/13/2025  | 4.35 | 4885000    | 4890199.49 |
| - | 87165BAS2  | - | - | SYNCHRONY FINANCIAL 4.875% 13 JUN 2025-25           | 3/31/2024 | 6/13/2025  | 4.88 | 3085000    | 3084416.35 |
| - | 70109AQ7   | - | - | PARKER-HANNIFIN CORPORATION 3.65% 15 JUN 2024       | 3/31/2024 | 6/15/2024  | 3.65 | 1745000    | 1755973.4  |
| - | 80282KBD7  | - | - | SANTANDER HOLDINGS USA, INC. 4.26% 09 JUN 2025-24   | 3/31/2024 | 6/9/2025   | 4.26 | 1995000    | 2010050.94 |
| - | 00774MAU9  | - | - | AERCAP IRELAND CAPITAL DESIGN 1.65% 29 OCT 2024-24  | 3/31/2024 | 10/29/2024 | 1.65 | 1869000    | 1836489.55 |
| - | 37045XDM5  | - | - | GENERAL MOTORS FINANCIAL COMPANY, 1.2% 15 OCT 2024  | 3/31/2024 | 10/15/2024 | 1.20 | 2425000    | 2380173.29 |
| - | 89352HBB4  | - | - | TRANSCANADA PIPELINES LIMITED 1% 12 OCT 2024-24     | 3/31/2024 | 10/12/2024 | 1.00 | 2275000    | 2228486.82 |
| - | 47216QAA1  | - | - | JDE PEET'S N.V. 0.8% 24 SEP 2024 144A               | 3/31/2024 | 9/24/2024  | 0.80 | 2625000    | 2556219.52 |
| - | 60920LAQ7  | - | - | MONDELEZ INTERNATIONAL HOLD 0.75% 24 SEP 2024 144A  | 3/31/2024 | 9/24/2024  | 0.75 | 2500000    | 2441926.43 |
| - | 44891ABY2  | - | - | HYUNDAI CAPITAL AMERICA 1% 17 SEP 2024 144A         | 3/31/2024 | 9/17/2024  | 1.00 | 2375000    | 2323493.02 |
| - | 714046AL3  | - | - | REVVITY, INC. 0.85% 15 SEP 2024                     | 3/31/2024 | 9/15/2024  | 0.85 | 1700000    | 1661581.39 |
| - | 00914AAAF9 | - | - | AIR LEASE CORPORATION 2.3% 01 FEB 2025-25           | 3/31/2024 | 2/1/2025   | 2.30 | 3177000    | 3097444.08 |
| - | 337738AS7  | - | - | FISERV, INC. 2.75% 01 JUL 2024-24                   | 3/31/2024 | 7/1/2024   | 2.75 | 7950000    | 7944951.44 |
| - | 92840VAD4  | - | - | VISTRA OPERATIONS COMPAN 3.55% 15 JUL 2024-24 144A  | 3/31/2024 | 7/15/2024  | 3.55 | 875000     | 874269.95  |
| - | 032177AH0  | - | - | AMSTED INDUSTRIES INCOR 5.625% 01 JUL 2027-24 144A  | 3/31/2024 | 7/1/2027   | 5.63 | 522000     | 521768.19  |
| - | 629377CK6  | - | - | NRG ENERGY, INC. 3.75% 15 JUN 2024-24 144A          | 3/31/2024 | 6/15/2024  | 3.75 | 1225000    | 1231522.2  |
| - | 67059TAF2  | - | - | NUSTAR LOGISTICS, L.P. 6% 01 JUN 2026-26            | 3/31/2024 | 6/1/2026   | 6.00 | 1360000    | 1383700.33 |
| - | 15089QAJ3  | - | - | CELANESE US HOLDINGS LLC 3.5% 08 MAY 2024-24        | 3/31/2024 | 5/8/2024   | 3.50 | 309000     | 312458.93  |
| - | 38021EAA2  | - | - | GOAL CAPITAL FUNDING A 2010-1 FRN 25 AUG 2048 144A  | 3/31/2024 | 8/25/2048  | 6.32 | 6917.12    | 6957.04    |
| - | 31396QF87  | - | - | FEDERAL NATIONAL MORTGA MF 2009-75 FRN 25 SEP 2039  | 3/31/2024 | 9/25/2039  | 6.58 | 220034.2   | 222456.1   |
| - | 31398E3D4  | - | - | FEDERAL HOME LOAN MOR FA 2009-3545 FRN 15 JUN 2039  | 3/31/2024 | 6/15/2039  | 6.28 | 29989.62   | 29986.99   |
| - | 31397LGE3  | - | - | FEDERAL NATIONAL MORTGA FD 2008-22 FRN 25 APR 2048  | 3/31/2024 | 4/25/2048  | 6.27 | 143766.97  | 143477.09  |
| - | 31397KY39  | - | - | FEDERAL HOME LOAN MOR FT 2007-3374 FRN 15 APR 2037  | 3/31/2024 | 4/15/2037  | 5.73 | 32075.01   | 31236.65   |
| - | 31396KHF2  | - | - | FEDERAL NATIONAL MORTGA XF 2006-72 FRN 25 AUG 2036  | 3/31/2024 | 8/25/2036  | 5.93 | 120027.5   | 118468.32  |
| - | 57563NAA6  | - | - | MASSACHUSETTS EDUCATIONA A1 2008-1 FRN 25 APR 2038  | 3/31/2024 | 4/25/2038  | 6.57 | 120630.92  | 119639.83  |
| - | 31359N4G3  | - | - | FEDERAL NATIONAL MORTGAG F 1997-20 FRN 25 MAR 2027  | 3/31/2024 | 3/25/2027  | 3.44 | 137.99     | 137.81     |
| - | 61747YEZ4  | - | - | MORGAN STANLEY 5.05% 28 JAN 2027-26                 | 3/31/2024 | 1/28/2027  | 5.05 | 952000     | 957010.36  |
| - | 22550LZL4  | - | - | CREDIT SUISSE AG-NEW YORK BRANCH 7.95% 09 JAN 2025  | 3/31/2024 | 1/9/2025   | 7.95 | 1605000    | 1660276.6  |
| - | 68389XCF0  | - | - | ORACLE CORPORATION 5.8% 10 NOV 2025                 | 3/31/2024 | 11/10/2025 | 5.80 | 1900000    | 1958357.28 |
| - | 172967NX5  | - | - | CITIGROUP INC. 5.61% 29 SEP 2026-25                 | 3/31/2024 | 9/29/2026  | 5.61 | 4460000    | 4466924.7  |
| - | 89115A2H4  | - | - | TORONTO-DOMINION BANK (THE) 4.693% 15 SEP 2027      | 3/31/2024 | 9/15/2027  | 4.69 | 1810000    | 1796371.67 |
| - | 06368LAQ9  | - | - | BANK OF MONTREAL 4.7% 14 SEP 2027-27                | 3/31/2024 | 9/14/2027  | 4.70 | 4440000    | 4412760.6  |
| - | 606822CQ5  | - | - | MITSUBISHI UFJ FINANCIAL GRO 5.063% 12 SEP 2025-24  | 3/31/2024 | 9/12/2025  | 5.06 | 6934000    | 6927645.2  |
| - | 74365PAG3  | - | - | PROSUS N.V. 3.257% 19 JAN 2027-26 144A              | 3/31/2024 | 1/19/2027  | 3.26 | 2260000    | 2099367.17 |
| - | 372460AB1  | - | - | GENUINE PARTS COMPANY 1.75% 01 FEB 2025-25          | 3/31/2024 | 2/1/2025   | 1.75 | 1375000    | 1334953.85 |
| - | 345397B85  | - | - | FORD MOTOR CREDIT COMPANY LLC 2.3% 10 FEB 2025-25   | 3/31/2024 | 2/10/2025  | 2.30 | 1429000    | 1390388.43 |
| - | 13645RBD5  | - | - | CANADIAN PACIFIC RAILWAY COMPANY 1.35% 02 DEC 2024  | 3/31/2024 | 12/2/2024  | 1.35 | 5375000    | 5249798.01 |
| - | 98956PAU6  | - | - | ZIMMER BIOMET HOLDINGS, INC. 1.45% 22 NOV 2024      | 3/31/2024 | 11/22/2024 | 1.45 | 3000000    | 2935695.7  |
| - | 98388MAB3  | - | - | XCEL ENERGY INC. 1.75% 15 MAR 2027-27               | 3/31/2024 | 3/15/2027  | 1.75 | 3325000    | 2999290.34 |
| - | 08576PAH4  | - | - | BERRY GLOBAL, INC. 1.57% 15 JAN 2026-25             | 3/31/2024 | 1/15/2026  | 1.57 | 550000     | 516664.89  |
| - | 67102SAL8  | - | - | OCF CLO 2014-5, L A1R 2018-5A FRN 26 APR 2031 144A  | 3/31/2024 | 4/26/2031  | 6.67 | 2408201.4  | 2438313.69 |
| - | 15032FAA4  | - | - | CEDAR FUNDING VII A1 2018-7A FRN 20 JAN 2031 144A   | 3/31/2024 | 1/20/2031  | 6.58 | 2562508.16 | 2595938.12 |
| - | 060352AD3  | - | - | BANK 2017-BNK6 A3 2017-BNK6 3.125% 15 JUL 2060      | 3/31/2024 | 7/15/2060  | 3.13 | 1357233.52 | 1348723.62 |
| - | 63939RAA2  | - | - | NAVIENT STUDENT LOA A 2017-2A FRN 27 DEC 2066 144A  | 3/31/2024 | 12/27/2066 | 6.48 | 1748371.83 | 1748509.74 |
| - | 26828WAA2  | - | - | ECMC GROUP STUDENT A 2017-1A FRN 27 DEC 2066 144A   | 3/31/2024 | 12/27/2066 | 6.63 | 1147562.76 | 1147186.34 |
| - | 61764RBF4  | - | - | MORGAN STANLEY BANK A4 2015-C20 3.249% 15 FEB 2048  | 3/31/2024 | 2/15/2048  | 3.25 | 3000000    | 2947175.85 |
| - | 69340JAA0  | - | - | PHEAA STUDENT LOAN A 2014-3A FRN 25 AUG 2040 144A   | 3/31/2024 | 8/25/2040  | 6.02 | 2038300.75 | 2013868.13 |
| - | 842587DC8  | - | - | SOUTHERN COMPANY (THE) 4.475% 01 AUG 2024           | 3/31/2024 | 8/1/2024   | 4.48 | 3575000    | 3581553.91 |
| - | 361886CD4  | - | - | GMF FLOORPLAN OWNER A 2019-2 2.9% 15 APR 2026 144A  | 3/31/2024 | 4/15/2026  | 2.90 | 1500000    | 1500712.1  |
| - | 3137FLZQ6  | - | - | FEDERAL HOME LOAN MORT A 2019-KF58 FRN 25 JAN 2026  | 3/31/2024 | 1/25/2026  | 5.93 | 594830.32  | 594990.41  |
| - | 55821TAA5  | - | - | MADISON PARK FUNDI A 2018-30A FRN 15 APR 2029 144A  | 3/31/2024 | 4/15/2029  | 6.33 | 4476130.85 | 4534336.76 |
| - | 39152TAA8  | - | - | GREAT WOLF TRUST A 2019-WOLF FRN 15 DEC 2036 144A   | 3/31/2024 | 12/15/2036 | 6.67 | 176508.36  | 176944     |
| - | 928668BR2  | - | - | VOLKSWAGEN GROUP OF AMERICA 3.95% 06 JUN 2025 144A  | 3/31/2024 | 6/6/2025   | 3.95 | 2775000    | 2758011.87 |
| - | 3137FL7L2  | - | - | FEDERAL HOME LOAN MORT A 2019-KF60 FRN 25 FEB 2026  | 3/31/2024 | 2/25/2026  | 5.92 | 403042.37  | 402403.24  |
| - | 172967NQ0  | - | - | CITIGROUP INC. 4.14% 24 MAY 2025-24                 | 3/31/2024 | 5/24/2025  | 4.14 | 3295000    | 3332179.16 |
| - | 34528QHF4  | - | - | FORD CREDIT FLOORPLAN M A 2019-4 2.44% 15 SEP 2026  | 3/31/2024 | 9/15/2026  | 2.44 | 3625000    | 3578881.91 |
| - | 251526CQ0  | - | - | DEUTSCHE BANK AG-NEW YORK BRANC 4.162% 13 MAY 2025  | 3/31/2024 | 5/13/2025  | 4.16 | 2105000    | 2107799    |
| - | 03969YAC2  | - | - | ARDAGH METAL PACKAGING FINA 6% 15 JUN 2027-24 144A  | 3/31/2024 | 6/15/2027  | 6.00 | 557000     | 551837.97  |
| - | BCC2L1L64  | - | - | CONTEGO CLO VII DES A 2019-7X FRN 14 MAY 2032 REGS  | 3/31/2024 | 5/14/2032  | 4.89 | 2150000    | 2326497.97 |
| - | 62954HAW8  | - | - | NXP B.V. 2.7% 01 MAY 2025-25                        | 3/31/2024 | 5/1/2025   | 2.70 | 275000     | 269892.95  |
| - | 670346AX3  | - | - | NUCOR CORPORATION 3.95% 23 MAY 2025                 | 3/31/2024 | 5/23/2025  | 3.95 | 730000     | 728814.92  |
| - | 858119BL3  | - | - | STEEL DYNAMICS, INC. 2.4% 15 JUN 2025-25            | 3/31/2024 | 6/15/2025  | 2.40 | 1240000    | 1202846.48 |
| - | 27409LAA1  | - | - | EAST OHIO GAS COMPANY (TH 1.3% 15 JUN 2025-25 144A  | 3/31/2024 | 6/15/2025  | 1.30 | 250000     | 238620.45  |
| - | 382550BH3  | - | - | GOODYEAR TIRE & RUBBER COMPANY 9.5% 31 MAY 2025-24  | 3/31/2024 | 5/31/2025  | 9.50 | 1330000    | 1381796.28 |
| - | 928668BE1  | - | - | VOLKSWAGEN GROUP OF AMERICA 3.35% 13 MAY 2025 144A  | 3/31/2024 | 5/13/2025  | 3.35 | 1230000    | 1216589.27 |
| - | 609207AU9  | - | - | MONDELEZ INTERNATIONAL, INC. 1.5% 04 MAY 2025-25    | 3/31/2024 | 5/4/2025   | 1.50 | 525000     | 506871.57  |
| - | 75524KNH3  | - | - | CITIZENS BANK, NATIONAL ASSOC 2.25% 28 APR 2025-25  | 3/31/2024 | 4/28/2025  | 2.25 | 900000     | 874174.23  |
| - | 552953CG4  | - | - | MGM RESORTS INTERNATIONAL 6.75% 01 MAY 2025-24      | 3/31/2024 | 5/1/2025   | 6.75 | 1375000    | 1412825.04 |
| - | 404121AJ4  | - | - | HCA INC. 5.625% 01 SEP 2028-28                      | 3/31/2024 | 9/1/2028   | 5.63 | 1500000    | 1525433.51 |
| - | 626738AD0  | - | - | MURPHY OIL USA, INC. 5.625% 01 MAY 2027-24          | 3/31/2024 | 5/1/2027   | 5.63 | 1535000    | 1555832.64 |
| - | 235822AB9  | - | - | DANA FINANCING LUXEMBOURG S 5.75% 15 APR 2025 144A  | 3/31/2024 | 4/15/2025  | 5.75 | 703000     | 718668.48  |
| - | M6320UAD1  | - | - | SAUDI ARABIAN GOVT 3.25% 26 OCT 2026 REGS           | 3/31/2024 | 10/26/2026 | 3.25 | 2320000    | 2257279.44 |
| - | 030981AJ3  | - | - | AMERIGAS PARTNERS, L.P. 5.875% 20 AUG 2026-26       | 3/31/2024 | 8/20/2026  | 5.88 | 1290000    | 1296060.3  |
| - | Y20721BN8  | - | - | INDONESIAN GOVT 4.75% 08 JAN 2026 REGS              | 3/31/2024 | 1/8/2026   | 4.75 | 1745000    | 1757881.48 |
| - | 90351DAB3  | - | - | UBS GROUP AG 4.125% 24 SEP 2025 144A                | 3/31/2024 | 9/24/2025  | 4.13 | 2892000    | 2835562.45 |
| - | 44933LAC7  | - | - | HYUNDAI AUTO RECEIVABL A3 2021-A 0.38% 15 SEP 2025  | 3/31/2024 | 9/15/2025  | 0.38 | 141917.15  | 140772.85  |
| - | 00141YAA3  | - | - | AIG CLO 2021-1 LTD A 2021-1A FRN 22 APR 2034 144A   | 3/31/2024 | 4/22/2034  | 6.68 | 2100000    | 2127761.33 |
| - | 03331AAA9  | - | - | ANCHORAGE CAPITAL A1 2021-18A FRN 15 APR 2034 144A  | 3/31/2024 | 4/15/2034  | 6.73 | 4000000    | 4052863.37 |
| - | 682413AA7  | - | - | ONE 2021-PARK MOR A 2021-PARK FRN 15 MAR 2036 144A  | 3/31/2024 | 3/15/2036  | 6.14 | 919000     | 898429.86  |
| - | 05608VAA4  | - | - | BX 2021-MFM1 A 2021-MFM1 FRN 15 JAN 2034 144A       | 3/31/2024 | 1/15/2034  | 6.14 | 76626.19   | 76391.19   |
| - | 34528QHQ0  | - | - | FORD CREDIT FLOORPLAN M A 2020-2 1.06% 15 SEP 2027  | 3/31/2024 | 9/15/2027  | 1.06 | 3200000    | 3009524.34 |
| - | 34531NAA4  | - | - | FORD CREDIT AUTO O A 2020-1 2.04% 15 AUG 2031 144A  | 3/31/2024 | 8/15/2031  | 2.04 | 6835000    | 6636900.51 |
| - | 98888DAN2  | - | - | ZAIS CLO 15, LIM A1R 2021-15A FRN 28 JUL 2032 144A  | 3/31/2024 | 7/28/2032  | 6.93 | 475000     | 480618.55  |
| - | 78485GAA2  | - | - | STWD TRUST 2021-F A 2021-FLWR FRN 15 JUL 2036 144A  | 3/31/2024 | 7/15/2036  | 6.02 | 1300000    | 1290258.68 |
| - | 55817EAN6  | - | - | MADISON PARK FUND AR 2021-37A FRN 15 JUL 2033 144A  | 3/31/2024 | 7/15/2033  | 6.65 | 1000000    | 1014284.4  |
| - | 055731AA1  | - | - | BSPDF 2021-FL1 ISS A 2021-FL1 FRN 15 OCT 2036 144A  | 3/31/2024 | 10/15/2036 | 6.64 | 933763.31  | 919616.51  |
| - | 65341KBQ8  | - | - | NEXTGEAR FLOORPLA A 2021-1A 0.85% 15 JUL 2026 144A  | 3/31/2024 | 7/15/2026  | 0.85 | 5500000    | 5424001.37 |
| - | 88161KAC9  | - | - | TESLA AUTO LEASE T A3 2021-B 0.6% 22 SEP 2025 144A  | 3/31/2024 | 9/22/2025  | 0.60 | 1352524.56 | 1348137.06 |
| - | 06742LAT0  | - | - | BARCLAYS DRYROCK ISSUAN A 2021-1 0.63% 15 JUL 2027  | 3/31/2024 | 7/15/2027  | 0.63 | 6200000    | 6066917.62 |
| - | 29478JAA8  | - | - | EQUUS 2021-EQAZ MO A 2021-EQAZ FRN 15 OCT 2038 144A | 3/31/2024 | 10/15/2038 | 6.20 | 549988.98  | 548315.01  |
| - | 30023JBS6  | - | - | EVERGREEN CREDIT CA A 2021-1 0.9% 15 OCT 2026 144A  | 3/31/2024 | 10/15/2026 | 0.90 | 8275000    | 8078093.89 |

|   |            |   |   |                                                     |           |            |      |            |             |
|---|------------|---|---|-----------------------------------------------------|-----------|------------|------|------------|-------------|
| - | 05608RAA3  | - | - | BX TRUST 2021-ARI A 2021-ARIA FRN 15 OCT 2036 144A  | 3/31/2024 | 10/15/2036 | 6.34 | 1100000    | 1091905.18  |
| - | 72133JAL1  | - | - | PIKES PEAK CLO 2 AR 2021-2A FRN 18 OCT 2034 144A    | 3/31/2024 | 10/18/2034 | 6.75 | 6700000    | 6791684.8   |
| - | 05609RAA2  | - | - | BX TRUST 2021-BXM A 2021-BXMF FRN 15 OCT 2026 144A  | 3/31/2024 | 10/15/2026 | 6.08 | 656925.59  | 652019.29   |
| - | 94951JAA8  | - | - | WELLFLEET CLO 2021- A 2021-3A FRN 15 JAN 2035 144A  | 3/31/2024 | 1/15/2035  | 6.77 | 5000000    | 5053020.32  |
| - | 26863LAA2  | - | - | ELP COMMERCIAL MOR A 2021-ELP FRN 15 NOV 2038 144A  | 3/31/2024 | 11/15/2038 | 6.14 | 3695698.3  | 3672818.05  |
| - | 12659FAA3  | - | - | CSMC 2021-NQM8 A1 2021-NQM8 FRN 25 OCT 2066 144A    | 3/31/2024 | 10/25/2066 | 1.84 | 272561.01  | 237489.67   |
| - | 05682NAA1  | - | - | BAIN CAPITAL CREDI A1 2021-7A FRN 22 JAN 2035 144A  | 3/31/2024 | 1/22/2035  | 6.72 | 5000000    | 5066506.2   |
| - | 89238JAC9  | - | - | TOYOTA AUTO RECEIVABLE A3 2021-D 0.71% 15 APR 2026  | 3/31/2024 | 4/15/2026  | 0.71 | 2123698.44 | 2069686.91  |
| - | 44891WAC3  | - | - | HYUNDAI AUTO LEAS A3 2022-A 1.16% 15 JAN 2025 144A  | 3/31/2024 | 1/15/2025  | 1.16 | 366010.07  | 365578.88   |
| - | 66860MAN1  | - | - | NORTHWOODS CAPITA AR 2021-18A FRN 20 MAY 2032 144A  | 3/31/2024 | 5/20/2032  | 6.68 | 5000000    | 5024322.13  |
| - | 20754AAB9  | - | - | CONNECTICUT AVEN 1M2 2021-R03 FRN 25 DEC 2041 144A  | 3/31/2024 | 12/25/2041 | 6.97 | 442000     | 442708.15   |
| - | 92538GAA0  | - | - | VERUS SECURITIZATIO A1 2021-8 FRN 25 NOV 2066 144A  | 3/31/2024 | 11/25/2066 | 1.82 | 190596.74  | 166505.22   |
| - | 37046TD27  | - | - | GENERAL MOTORS FINANCIAL COMPANY, I 02 APR 2024 CP  | 3/31/2024 | 4/2/2024   | 0.00 | 2652000    | 2649991     |
| - | 25255NAQ1  | - | - | DIAMETER CAPITAL A1R 2024-4A FRN 15 JAN 2037 144A   | 3/31/2024 | 1/15/2037  | 7.14 | 2100000    | 2150582.43  |
| - | 40434PJ98  | - | - | HSBC USA INC. 09 SEP 2024 CP                        | 3/31/2024 | 9/9/2024   | 0.00 | 815000     | 794436.53   |
| - | 4611K0EE3  | - | - | INTESA FUNDING LLC 14 MAY 2024 CP                   | 3/31/2024 | 5/14/2024  | 0.00 | 2667000    | 2646978.99  |
| - | 37790AF40  | - | - | GLENCCORE FUNDING LLC 04 JUN 2024 CP                | 3/31/2024 | 6/4/2024   | 0.00 | 2680000    | 2651472.69  |
| - | 2574PD0A9  | - | - | DOMINION ENERGY, INC. 10 APR 2024 CP                | 3/31/2024 | 4/10/2024  | 0.00 | 2635000    | 2629820.12  |
| - | 37790AGX5  | - | - | GLENCCORE FUNDING LLC 31 JUL 2024 CP                | 3/31/2024 | 7/31/2024  | 0.00 | 1505000    | 1476141.1   |
| - | 912797JX6  | - | - | US GOVT T-BILL 21 MAY 2024                          | 3/31/2024 | 5/21/2024  | 0.00 | 147700     | 146620.86   |
| - | 20753AAA2  | - | - | CONNECTICUT AVEN 2M2 2023-R03 FRN 25 APR 2043 144A  | 3/31/2024 | 4/25/2043  | 9.22 | 122772     | 131051.97   |
| - | 58768PAB0  | - | - | MERCEDES-BENZ AUTO REC A2 2022-1 5.26% 15 OCT 2025  | 3/31/2024 | 10/15/2025 | 5.26 | 201784.96  | 202048.93   |
| - | 44933DAD3  | - | - | HYUNDAI AUTO RECEIVABL A3 2022-C 5.39% 15 JUN 2027  | 3/31/2024 | 6/15/2027  | 5.39 | 2975000    | 2984673.46  |
| - | 46656HAL6  | - | - | JPMORGAN CHASE & CO. FRN 02 AUG 2024 CP             | 3/31/2024 | 8/2/2024   | 0.00 | 265000     | 266265.65   |
| - | 912797JY4  | - | - | US GOVT T-BILL 28 MAY 2024                          | 3/31/2024 | 5/28/2024  | 0.00 | 51200      | 50774.83    |
| - | 345295AB5  | - | - | FORD CREDIT AUTO OWNE A2A 2022-D 5.37% 15 AUG 2025  | 3/31/2024 | 8/15/2025  | 5.37 | 465474.8   | 466497.54   |
| - | 912797HR1  | - | - | US GOVT T-BILL 23 MAY 2024                          | 3/31/2024 | 5/23/2024  | 0.00 | 14500      | 14390.47    |
| - | 89115BHQ6  | - | - | TORONTO-DOMINION BANK (THE) 5.82% 23 MAY 2024 CD    | 3/31/2024 | 5/23/2024  | 5.82 | 644000     | 676364.56   |
| - | 912797HH3  | - | - | US GOVT T-BILL 02 MAY 2024                          | 3/31/2024 | 5/2/2024   | 0.00 | 78400      | 78043.94    |
| - | 452281JD1  | - | - | ILLINOIS STUDENT ASSISTANCE COMMISS FRN 25 JUL 2045 | 3/31/2024 | 7/25/2045  | 6.52 | 724488.39  | 733023.18   |
| - | 40434PEQ5  | - | - | HSBC USA INC. 24 MAY 2024 CP                        | 3/31/2024 | 5/24/2024  | 0.00 | 704000     | 697902.78   |
| - | 912797HG5  | - | - | US GOVT T-BILL 25 APR 2024                          | 3/31/2024 | 4/25/2024  | 0.00 | 8064500    | 8036246.59  |
| - | 912797JV0  | - | - | UNITED STATES DEPARTMENT OF THE TREASURY            | 3/31/2024 | 5/7/2024   | 0.00 | 70200      | 69832.27    |
| - | 00287YDR7  | - | - | ABBVIE INC. 4.8% 15 MAR 2027-27                     | 3/31/2024 | 3/15/2027  | 4.80 | 7400000    | 7440693.29  |
| - | 431571AF5  | - | - | HILLENBRAND INC 6.25% 15 FEB 2029-26                | 3/31/2024 | 2/15/2029  | 6.25 | 484000     | 491566.5    |
| - | 14448CBB9  | - | - | CARRIER GLOBAL CORPORATION 5.8% 30 NOV 2025         | 3/31/2024 | 11/30/2025 | 5.80 | 3240000    | 3324482.56  |
| - | 46647PEA0  | - | - | JPMORGAN CHASE & CO. 5.04% 23 JAN 2028-27           | 3/31/2024 | 1/23/2028  | 5.04 | 2630000    | 2646397.47  |
| - | 370334CX0  | - | - | GENERAL MILLS, INC. 4.7% 30 JAN 2027-26             | 3/31/2024 | 1/30/2027  | 4.70 | 2550000    | 2548993.29  |
| - | 709598BY9  | - | - | PENSKE TRUCK LEASING CO. 5.35% 12 JAN 2027-26 144A  | 3/31/2024 | 1/12/2027  | 5.35 | 705000     | 714269.8    |
| - | 49461MAB6  | - | - | KINETIK HOLDINGS LP 6.625% 15 DEC 2028-25 144A      | 3/31/2024 | 12/15/2028 | 6.63 | 705000     | 731953.39   |
| - | 025816DE6  | - | - | AMERICAN EXPRESS COMPANY 4.99% 01 MAY 2026-25       | 3/31/2024 | 5/1/2026   | 4.99 | 2965000    | 3008584.92  |
| - | 13607LNF6  | - | - | CANADIAN IMPERIAL BANK OF COMME 5.144% 28 APR 2025  | 3/31/2024 | 4/28/2025  | 5.14 | 855000     | 871146.06   |
| - | 78016FZY3  | - | - | ROYAL BANK OF CANADA 4.95% 25 APR 2025              | 3/31/2024 | 4/25/2025  | 4.95 | 2695000    | 2742995.18  |
| - | 06406RBQ9  | - | - | BANK OF NEW YORK MELLON CORP 4.947% 26 APR 2027-26  | 3/31/2024 | 4/26/2027  | 4.95 | 1910000    | 1942289.76  |
| - | 723787AV9  | - | - | PIONEER NATURAL RESOURCES COMPANY 5.1% 29 MAR 2026  | 3/31/2024 | 3/29/2026  | 5.10 | 2825000    | 2822648.38  |
| - | 3130AVH39  | - | - | FEDERAL HOME LOAN BANK SYSTEM                       | 3/31/2024 | 4/23/2024  | 5.34 | 380000     | 380086.9    |
| - | 65339KBP4  | - | - | NEXTERA ENERGY CAPITAL HOLDINGS 6.051% 01 MAR 2025  | 3/31/2024 | 3/1/2025   | 6.05 | 1960000    | 1976746.47  |
| - | 21036PBM9  | - | - | CONSTELLATION BRANDS, INC. 3.6% 09 MAY 2024         | 3/31/2024 | 5/9/2024   | 3.60 | 1830000    | 1851000.06  |
| - | 925650AA1  | - | - | VICI PROPERTIES L.P. 4.375% 15 MAY 2025             | 3/31/2024 | 5/15/2025  | 4.38 | 3715000    | 3720021.12  |
| - | 22550L2H3  | - | - | CREDIT SUISSE AG-NEW YORK BRANCH 3.7% 21 FEB 2025   | 3/31/2024 | 2/21/2025  | 3.70 | 4995000    | 49929303.27 |
| - | 37045XD0U7 | - | - | GENERAL MOTORS FINANCIAL COMPANY, 3.8% 07 APR 2025  | 3/31/2024 | 4/7/2025   | 3.80 | 5415000    | 5414822.21  |
| - | 62886HBE0  | - | - | NCL CORPORATION LTD. 5.875% 15 FEB 2027-25 144A     | 3/31/2024 | 2/15/2027  | 5.88 | 0          | 6829.69     |
| - | 17327CAP8  | - | - | CITIGROUP INC. FRN 25 JAN 2026-25                   | 3/31/2024 | 1/25/2026  | 6.04 | 3925000    | 3968575.15  |
| - | 09659WZT0  | - | - | BNP PARIBAS 2.591% 20 JAN 2028-27 144A              | 3/31/2024 | 1/20/2028  | 2.59 | 4345000    | 4048596.98  |
| - | 960413AX0  | - | - | WESTLAKE CORPORATION 0.875% 15 AUG 2024             | 3/31/2024 | 8/15/2024  | 0.88 | 975000     | 958155.18   |
| - | 928563AH8  | - | - | VMWARE, INC. 1% 15 AUG 2024                         | 3/31/2024 | 8/15/2024  | 1.00 | 2600000    | 2556943.32  |
| - | 29278GAM0  | - | - | ENEL FINANCE INTERNATIO 1.375% 12 JUL 2026-26 144A  | 3/31/2024 | 7/12/2026  | 1.38 | 2575000    | 2364087.79  |
| - | 74730DAB9  | - | - | QATAR PETROLEUM 1.375% 12 SEP 2026-26 144A          | 3/31/2024 | 9/12/2026  | 1.38 | 2520000    | 2312257.5   |
| - | 24703TAB2  | - | - | DELL INTERNATIONAL L.L.C. 4% 15 JUL 2024-24         | 3/31/2024 | 7/15/2024  | 4.00 | 1481000    | 1485479.83  |
| - | 24703TAC0  | - | - | DELL INTERNATIONAL L.L.C. 5.85% 15 JUL 2025-25      | 3/31/2024 | 7/15/2025  | 5.85 | 1075000    | 1093627.88  |
| - | 45569KAA1  | - | - | PRA HEALTH SCIENCES, IN 2.875% 15 JUL 2026-24 144A  | 3/31/2024 | 7/15/2026  | 2.88 | 1435000    | 1345765.53  |
| - | G7777XAA4  | - | - | SA GLOBAL SUKUK LIMITED 1.602% 17 JUN 2026-26 REGS  | 3/31/2024 | 6/17/2026  | 1.60 | 2520000    | 2345700.41  |
| - | 87264ABB0  | - | - | T-MOBILE USA, INC. 3.5% 15 APR 2025-25              | 3/31/2024 | 4/15/2025  | 3.50 | 8800000    | 8768821.31  |
| - | 25746UDJ5  | - | - | DOMINION ENERGY, INC. 1.45% 15 APR 2026-26          | 3/31/2024 | 4/15/2026  | 1.45 | 2025000    | 1889022.17  |
| - | 31620MBR6  | - | - | FIDELITY NATIONAL INFORMATION 1.15% 01 MAR 2026-26  | 3/31/2024 | 3/1/2026   | 1.15 | 1050000    | 973082.67   |
| - | 37940XAE2  | - | - | GLOBAL PAYMENTS INC. 1.2% 01 MAR 2026-26            | 3/31/2024 | 3/1/2026   | 1.20 | 525000     | 486352.44   |
| - | 143658BN1  | - | - | CARNIVAL CORPORATION 5.75% 01 MAR 2027-26 144A      | 3/31/2024 | 3/1/2027   | 5.75 | 905000     | 895978.25   |
| - | 084659AT8  | - | - | BERKSHIRE HATHAWAY ENERGY COM 4.05% 15 APR 2025-25  | 3/31/2024 | 4/15/2025  | 4.05 | 650000     | 653643.72   |
| - | 817826AC4  | - | - | 7-ELEVEN, INC. 0.95% 10 FEB 2026-26 144A            | 3/31/2024 | 2/10/2026  | 0.95 | 400000     | 370161.53   |
| - | 05369AAK7  | - | - | AVIATION CAPITAL GROUP L 1.95% 30 JAN 2026-25 144A  | 3/31/2024 | 1/30/2026  | 1.95 | 550000     | 515455.26   |
| - | 04685A2U4  | - | - | ATHENE GLOBAL FUNDING 1.45% 08 JAN 2026 144A        | 3/31/2024 | 1/8/2026   | 1.45 | 106000     | 98770.22    |
| - | 843646AW0  | - | - | SOUTHERN POWER COMPANY 0.9% 15 JAN 2026-25          | 3/31/2024 | 1/15/2026  | 0.90 | 500000     | 463632.96   |
| - | 86562MCD0  | - | - | SUMITOMO MITSUI FINANCIAL GROUP 0.948% 12 JAN 2026  | 3/31/2024 | 1/12/2026  | 0.95 | 725000     | 674807.47   |
| - | 92343VFS8  | - | - | VERIZON COMMUNICATIONS INC. 0.85% 20 NOV 2025-25    | 3/31/2024 | 11/20/2025 | 0.85 | 1450000    | 1356338.3   |
| - | 94106LBL2  | - | - | WASTE MANAGEMENT, INC. 0.75% 15 NOV 2025-25         | 3/31/2024 | 11/15/2025 | 0.75 | 625000     | 585330.77   |
| - | 91153LAA5  | - | - | UNITED WHOLESALE MORTGAGE 5.5% 15 NOV 2025-24 144A  | 3/31/2024 | 11/15/2025 | 5.50 | 1460000    | 1477273.11  |
| - | 709599BL7  | - | - | PENSKE TRUCK LEASING CO., 1.2% 15 NOV 2025-25 144A  | 3/31/2024 | 11/15/2025 | 1.20 | 1025000    | 960533.91   |
| - | 6174468R3  | - | - | MORGAN STANLEY 0.864% 21 OCT 2025-24                | 3/31/2024 | 10/21/2025 | 0.86 | 725000     | 707793.31   |
| - | 67059TAG0  | - | - | NUSTAR LOGISTICS, L.P. 5.75% 01 OCT 2025-25         | 3/31/2024 | 10/1/2025  | 5.75 | 285000     | 291807.1    |
| - | 06051GJR1  | - | - | BANK OF AMERICA CORPORATION 0.976% 22 APR 2025-24   | 3/31/2024 | 4/22/2025  | 0.98 | 3297000    | 3301549.61  |
| - | 378272AX6  | - | - | GLENCCORE FUNDING LLC 1.625% 01 SEP 2025-25 144A    | 3/31/2024 | 9/1/2025   | 1.63 | 675000     | 639787.2    |
| - | 36168QAK0  | - | - | GFL ENVIRONMENTAL INC. 3.75% 01 AUG 2025-24 144A    | 3/31/2024 | 8/1/2025   | 3.75 | 1415000    | 1388898.12  |
| - | 65473PAK1  | - | - | NISOURCE INC. 0.95% 15 AUG 2025-25                  | 3/31/2024 | 8/15/2025  | 0.95 | 1025000    | 966029.15   |
| - | 744573AP1  | - | - | PUBLIC SERVICE ENTERPRISE GROUP 0.8% 15 AUG 2025-25 | 3/31/2024 | 8/15/2025  | 0.80 | 675000     | 635294.32   |
| - | 68902VAH0  | - | - | OTIS WORLDWIDE CORPORATION 2.056% 05 APR 2025-25    | 3/31/2024 | 4/5/2025   | 2.06 | 3255000    | 3179339     |
| - | 013092AF8  | - | - | SAFEWAY INC. 3.25% 15 MAR 2026-24 144A              | 3/31/2024 | 3/15/2026  | 3.25 | 1430000    | 1364358.58  |
| - | 391399AA0  | - | - | GREAT-WEST LIFECO US FI 0.904% 12 AUG 2025-25 144A  | 3/31/2024 | 8/12/2025  | 0.90 | 425000     | 400911.15   |
| - | 98421MAA2  | - | - | XEROX HOLDINGS CORP 5% 15 AUG 2025-25 144A          | 3/31/2024 | 8/15/2025  | 5.00 | 463000     | 459400.2    |
| - | 70959WAJ2  | - | - | PENSKE AUTOMOTIVE GROUP, INC. 3.5% 01 SEP 2025-24   | 3/31/2024 | 9/1/2025   | 3.50 | 1515000    | 1482559.37  |
| - | 233331BG1  | - | - | DTE ENERGY COMPANY 1.05% 01 JUN 2025-25             | 3/31/2024 | 6/1/2025   | 1.05 | 575000     | 548109.32   |
| - | 11135FAY7  | - | - | BROADCOM INC. 3.625% 15 OCT 2024-24                 | 3/31/2024 | 10/15/2024 | 3.63 | 5225000    | 5254509.57  |
| - | 05369AAH4  | - | - | AVIATION CAPITAL GROUP LL 5.5% 15 DEC 2024-24 144A  | 3/31/2024 | 12/15/2024 | 5.50 | 1200000    | 1213762.75  |
| - | 29449WAA5  | - | - | EQUITABLE FINANCIAL LIFE GLO 1.4% 07 JUL 2025 144A  | 3/31/2024 | 7/7/2025   | 1.40 | 700000     | 666377.92   |
| - | 136385AZ4  | - | - | CANADIAN NATURAL RESOURCES LI 2.05% 15 JUL 2025-25  | 3/31/2024 | 7/15/2025  | 2.05 | 825000     | 793027.2    |
| - | 431571AD0  | - | - | HILLENBRAND INC 5.75% 15 JUN 2025-24                | 3/31/2024 | 6/15/2025  | 5.75 | 1380000    | 1401356.54  |
| - | 22822VAS0  | - | - | CROWN CASTLE INTERNATIONAL CO 1.35% 15 JUL 2025-25  | 3/31/2024 | 7/15/2025  | 1.35 | 700000     | 666778.39   |

|   |           |   |   |                                                    |           |            |      |            |            |
|---|-----------|---|---|----------------------------------------------------|-----------|------------|------|------------|------------|
| - | 83001WAC8 | - | - | SIX FLAGS THEME PARKS INC. 7% 01 JUL 2025-24 144A  | 3/31/2024 | 7/1/2025   | 7.00 | 610000     | 622207.94  |
| - | 05351WAC7 | - | - | AVANGRID, INC. 3.2% 15 APR 2025-25                 | 3/31/2024 | 4/15/2025  | 3.20 | 650000     | 643113.26  |
| - | 03969AAQ3 | - | - | ARDAGH PACKAGING FINANCE 5.25% 30 APR 2025-24 144A | 3/31/2024 | 4/30/2025  | 5.25 | 1395000    | 1377093.52 |
| - | 68389XBT1 | - | - | ORACLE CORPORATION 2.5% 01 APR 2025-25             | 3/31/2024 | 4/1/2025   | 2.50 | 1400000    | 1375559.27 |
| - | 337932AK3 | - | - | FIRSTENERGY CORP. 2.05% 01 MAR 2025-25             | 3/31/2024 | 3/1/2025   | 2.05 | 400000     | 383919.44  |
| - | 05401AAH4 | - | - | AVOLON HOLDINGS FUNDING 2.875% 15 FEB 2025-25 144A | 3/31/2024 | 2/15/2025  | 2.88 | 675000     | 659436.03  |
| - | 04685A2L4 | - | - | ATHENE GLOBAL FUNDING 2.5% 14 JAN 2025 144A        | 3/31/2024 | 1/14/2025  | 2.50 | 375000     | 367324.63  |
| - | 28137RAA5 | - | - | EDSOUTH INDENTURE NO A 2014-1 FRN 25 FEB 2039 144A | 3/31/2024 | 2/25/2039  | 6.13 | 774378.28  | 766157.68  |
| - | 3137B4UY0 | - | - | FEDERAL HOME LOAN MO LM 2013-4248 6.5% 15 MAY 2041 | 3/31/2024 | 5/15/2041  | 6.50 | 185086.38  | 192664.72  |
| - | 3136AGAH5 | - | - | FEDERAL NATIONAL MORTGA FW 2013-96 FRN 25 SEP 2043 | 3/31/2024 | 9/25/2043  | 5.83 | 41447.52   | 40758.63   |
| - | 00434QAA6 | - | - | ACCESS GROUP, INC. F A 2013-1 FRN 25 FEB 2036 144A | 3/31/2024 | 2/25/2036  | 5.93 | 358785.3   | 354679.46  |
| - | 762315MG1 | - | - | RHODE ISLAND STUDENT LOA A1 2012-1 FRN 01 JUL 2031 | 3/31/2024 | 7/1/2031   | 6.33 | 368450.55  | 370228.16  |
| - | 64032XAA3 | - | - | NELNET STUDENT LOAN A 2012-3A FRN 26 MAR 2040 144A | 3/31/2024 | 3/26/2040  | 6.13 | 1423240.37 | 1414583.03 |
| - | 78444WAA7 | - | - | SLC STUDENT LOAN TRUST 20 A 2010-1 FRN 25 NOV 2042 | 3/31/2024 | 11/25/2042 | 6.50 | 88187.85   | 88825.59   |
| - | CASH      | - | - | USD CCP MARGIN CURRENCY                            | 3/31/2024 | 4/22/2024  | 0.00 | 826277.41  | 826277.41  |
| - | CASH      | - | - | USD INITIAL MARGIN ACCT                            | 3/31/2024 | 12/31/2049 | 0.00 | 0.3128     | 0.31       |
| - | CASH      | - | - | EURO CURRENCY                                      | 3/31/2024 | 4/22/2024  | 0.00 | 41.75      | 45.09      |
| - | 31397KNW7 | - | - | FEDERAL HOME LOAN MOR FA 2007-3371 FRN 15 SEP 2037 | 3/31/2024 | 9/15/2037  | 6.03 | 260677.25  | 258733.22  |
| - | 3128HVKF5 | - | - | FEDERAL HOME LOAN MOR F23 2006-237 FRN 15 MAY 2036 | 3/31/2024 | 5/15/2036  | 5.83 | 82796.73   | 81839.06   |
| - | 784424AD5 | - | - | SLC STUDENT LOAN TRUST 2 A4 2007-1 FRN 15 MAY 2029 | 3/31/2024 | 5/15/2029  | 5.68 | 551427.77  | 553690.25  |
| - | 36206ARY1 | - | - | GNMA Single Family 30yr 7.00 01/01/2026            | 3/31/2024 | 4/15/2026  | 7.00 | 1996.99    | 2005.27    |
| - | CASH      | - | - | JAPANESE YEN                                       | 3/31/2024 | 4/22/2024  | 0.00 | -76123     | -502.98    |
| - | CASH      | - | - | US DOLLAR                                          | 3/31/2024 | 4/22/2024  | 0.00 | 1093205.92 | 1093205.92 |