

STRUCTURED FINANCE TRANSACTIONS WHICH FITCH WAS ENGAGED TO RATE - 2024

The following "SF Engaged to rate Report" lists each of the SF mandates that the Fitch Ratings CRA located in each of Canada (including US), HK and Singapore has received for the period from the month prior.

REGION	ASSET CLASS	TRANSACTION LEGAL NAME	ANNOUNCEMENT DATE
NA	RMBS	Sequoia Mortgage Trust 2024-1	2-Jan-2024
NA	RMBS	OBX 2024-NQM1 Trust	2-Jan-2024
NA	RMBS	GCAT 2024-NQM1 Trust	4-Jan-2024
NA	ABS	Avis Budget Rental Car Funding LLC, Series 2024-1	4-Jan-2024
NA	ABS	GM Financial Consumer Automobile Receivables Trust 2024-1	4-Jan-2024
NA	ABS	Santander Drive Auto Receivables Trust 2024-1	8-Jan-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-1	9-Jan-2024
NA	SC	Stratus Static CLO 2022-3, Ltd.	9-Jan-2024
NA	RMBS	A&D Mortgage Trust 2024-NQM1	10-Jan-2024
NA	RMBS	Towd Point Mortgage Trust 2024-CES1	10-Jan-2024
NA	ABS	MMAF Equipment Finance LLC 2024-A	10-Jan-2024
NA	ABS	CarMax Auto Owner Trust 2024-1	10-Jan-2024
NA	ABS	DLLST 2024-1 LLC	10-Jan-2024
NA	ABS	Hyundai Auto Lease Securitization Trust 2024-A	10-Jan-2024
NA	ABS	Nissan Auto Lease Trust 2024-A	10-Jan-2024
NA	ABS	Ford Credit Auto Lease Trust 2024-A	11-Jan-2024
NA	ABS	Conn's Receivables Funding 2024-A, LLC	12-Jan-2024
NA	SC	MidOcean Credit CLO XIV Ltd	15-Jan-2024
NA	SC	AGL CLO 29 Ltd.	16-Jan-2024
NA	CMBS	Progress Residential 2024-SFR1 Trust	16-Jan-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-XL4	16-Jan-2024
NA	CMBS	Benchmark 2024-V5 Mortgage Trust	16-Jan-2024
NA	ABS	Exeter Automobile Receivables Trust 2024-1	17-Jan-2024
NA	ABS	Master Credit Card Trust II, Series 2024-1 (Canada)	17-Jan-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-1	18-Jan-2024
NA	RMBS	CROSS 2024-H1 Mortgage Trust	18-Jan-2024
NA	RMBS	J.P. Morgan Mortgage Trust 2024-1	18-Jan-2024
NA	RMBS	PRPM 2024-RCF1, LLC	18-Jan-2024
NA	ABS	Enterprise Fleet Financing 2024-1, LLC	18-Jan-2024
NA	ABS	GreatAmerica Leasing Receivables Funding, L.L.C., Series 2024-1	18-Jan-2024
NA	ABS	SBNA Auto Lease Trust 2024-A	18-Jan-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-NQM1	19-Jan-2024
NA	ABS	Chase Issuance Trust, Class A Series 2024-1 and 2024-2	19-Jan-2024
NA	SC	Barings Loan Partners CLO Ltd. 3	19-Jan-2024
NA	SC	CIFC Funding 2022-V	19-Jan-2024
NA	SC	GoldenTree Loan Management US CLO 19, Ltd.	19-Jan-2024
NA	RMBS	COLT 2024-1 Mortgage Loan Trust	20-Jan-2024
NA	RMBS	Barclays Mortgage Loan Trust 2024-NQM1	22-Jan-2024
NA	ABS	Trillium Credit Card Trust II, Series 2024-1 (Canada)	22-Jan-2024
NA	CMBS	BMO 2024-5C3	22-Jan-2024
NA	CMBS	BX Trust 2024-BIO (NOT RATED)	22-Jan-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-1	23-Jan-2024
NA	CMBS	BBCMS Mortgage Trust 2024-C24	24-Jan-2024
NA	RMBS	GS Mortgage-Backed Securities Trust 2024-PJ1	25-Jan-2024
NA	SC	RAD 23 CLO, Ltd	25-Jan-2024
NA	SC	Anchorage Capital CLO 28 Ltd.	25-Jan-2024
NA	SC	Bain Capital Credit CLO 2024-1 Limited	25-Jan-2024
NA	CMBS	BANK5 2024-5YR5	25-Jan-2024
NA	SC	Carlyle US CLO 2024-1, Ltd	26-Jan-2024
NA	SC	RR 25 LTD	26-Jan-2024
NA	ABS	Vitality Re XV 2024-1	29-Jan-2024
NA	SC	ASP SUMMA 1 LLC	29-Jan-2024
NA	SC	ASP SUMMA 2 LLC	29-Jan-2024
NA	SC	ASP SUMMA 3 LLC	29-Jan-2024
NA	SC	ASP SUMMA 4 LLC	29-Jan-2024
NA	SC	Trinitas CLO XII, Ltd.	29-Jan-2024
NA	SC	KKR CLO 28 Ltd.	29-Jan-2024
NA	SC	Texas Debt Capital CLO 2024-I, Ltd.	29-Jan-2024
NA	CMBS	MF1 2024-FL14 LLC	30-Jan-2024

NA	SC	Battalion CLO XXV Ltd.	31-Jan-2024
NA	SC	Ares LXIX, LTD.	31-Jan-2024
NA	RMBS	Sequoia Mortgage Trust 2024-2	1-Feb-2024
NA	ABS	Ford Credit Auto Owner Trust 2024-REV1	1-Feb-2024
NA	ABS	World Omni Auto Receivables Trust 2024-A	1-Feb-2024
NA	ABS	T-Mobile US Trust 2024-1	1-Feb-2024
NA	ABS	Post Road Equipment Finance 2024-1, LLC	1-Feb-2024
NA	CMBS	GS Mortgage Securities Corporation Trust 2024-70P (NOT RATED)	1-Feb-2024
NA	SC	Madison Park Funding XLVII Ltd.	1-Feb-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-2	2-Feb-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-MF	2-Feb-2024
NA	SC	Invesco CLO 2023-1, Ltd.	2-Feb-2024
NA	ABS	GM Financial Automobile Leasing Trust 2024-1	5-Feb-2024
NA	CMBS	FREMF 2024-K162	5-Feb-2024
NA	CMBS	MCR 2024-HTL Mortgage Trust (NOT RATED)	5-Feb-2024
NA	SC	Regatta XXVII Funding Ltd.	5-Feb-2024
NA	CMBS	VINE 2024-SFR1 Trust	6-Feb-2024
NA	SC	Post CLO 2024-1 Ltd.	6-Feb-2024
NA	SC	Harvest US CLO 2024-1 Ltd.	7-Feb-2024
NA	SC	Apidos CLO XLVII Ltd.	7-Feb-2024
NA	SC	Neuberger Berman Loan Advisers CLO 54, Ltd.	7-Feb-2024
NA	SC	AGL CLO 30 Ltd (f/k/a DJ Funding Ltd.)	7-Feb-2024
NA	ABS	ARI Fleet Lease Trust 2024-A	8-Feb-2024
NA	ABS	Kubota Credit Owner Trust 2024-1	8-Feb-2024
NA	ABS	Mosaic Solar Loan Trust 2024-1	8-Feb-2024
NA	SC	Carlyle US CLO 2022-3 Ltd.	8-Feb-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-NQM2	9-Feb-2024
NA	RMBS	Towd Point Mortgage Trust 2024-CES2	9-Feb-2024
NA	SC	Vibrant CLO XR, Ltd	9-Feb-2024
NA	RMBS	Citigroup Mortgage Loan Trust 2024-INV1	12-Feb-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-INV1	12-Feb-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES1	12-Feb-2024
NA	ABS	Sunnova Helios XIII Issuer, LLC	12-Feb-2024
NA	ABS	Toyota Lease Owner Trust 2024-A	12-Feb-2024
NA	CMBS	BLP Commercial Mortgage Trust 2024-IND2	12-Feb-2024
NA	SC	CIFC Funding 2017-I, Ltd.	12-Feb-2024
NA	SC	GALAXY XXIV CLO, LTD	12-Feb-2024
NA	SC	Birch Grove CLO 8 Ltd.	12-Feb-2024
NA	RMBS	Verus Securitization Trust 2024-2	13-Feb-2024
NA	RMBS	OBX 2024-NQM3 Trust	13-Feb-2024
NA	SC	Symphony CLO 42, Ltd.	13-Feb-2024
NA	RMBS	GS Mortgage-Backed Securities Trust 2024-PJ2	15-Feb-2024
NA	ABS	WF Card Issuance Trust, WFCardSeries, Class A (2024-1) Notes	15-Feb-2024
NA	SC	Sound Point CLO 38, Ltd.	15-Feb-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-2	20-Feb-2024
NA	ABS	Bayview Opportunity Master Fund VII Trust 2024-SN1	20-Feb-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-NQM1	21-Feb-2024
NA	CMBS	Greystone CRE Notes 2024-HC3 (NOT RATED)	21-Feb-2024
NA	SC	Palmer Square CLO 2018-1 Ltd.	21-Feb-2024
NA	SC	Golub 71(B), LTD	21-Feb-2024
NA	RMBS	New Residential Mortgage Loan Trust 2024-NQM1	22-Feb-2024
NA	SC	Silver Point CLO 4, Ltd.	22-Feb-2024
NA	SC	Octagon 71, Ltd.	22-Feb-2024
NA	SC	CIFC Funding 2024-1. Ltd.	22-Feb-2024
NA	RMBS	PRPM 2024-RPL1, LLC	23-Feb-2024
NA	SC	Dryden 38 Senior Loan Fund	23-Feb-2024
NA	RMBS	J.P. Morgan Mortgage Trust 2024-HE1	26-Feb-2024
NA	ABS	Clarity Trust	26-Feb-2024
NA	ABS	Fusion Trust	26-Feb-2024
NA	ABS	Station Place 2024-CL1	27-Feb-2024
NA	SC	Elmwood CLO 16, LTD.	27-Feb-2024
NA	ABS	Ally Auto Receivables Trust 2024-1	28-Feb-2024
NA	CMBS	NRTH 2024-PARK	28-Feb-2024
NA	CMBS	DK Trust 2024-SPBX	28-Feb-2024

NA	CMBS	BX Trust 2024-PAT (NOT RATED)	28-Feb-2024
NA	CMBS	Great Wolf Trust 2024-WOLF (NOT RATED)	28-Feb-2024
NA	SC	Pikes Peak CLO 7	28-Feb-2024
NA	RMBS	NYMT Loan Trust 2024-CP1	29-Feb-2024
NA	RMBS	Sequoia Mortgage Trust 2024-3	29-Feb-2024
NA	ABS	GM Financial Revolving Receivables Trust 2024-1	29-Feb-2024
NA	ABS	Avis Budget Rental Car Funding LLC, Series 2024-2 and 2024-3	29-Feb-2024
NA	ABS	Tesla Auto Lease Trust 2024-A	29-Feb-2024
NA	ABS	MVW 2024-1 LLC	29-Feb-2024
NA	ABS	Brigantine	29-Feb-2024
NA	CMBS	WB Commercial Mortgage Trust 2024-HQ (NOT RATED)	29-Feb-2024
NA	ABS	Metronet Infrastructure Issuer LLC, Secured Fiber Network Revenue Notes, Series 2024-1	1-Mar-2024
NA	RMBS	OBX 2024-NQM4 Trust	1-Mar-2024
NA	SC	KKR CLO 45a Ltd.	1-Mar-2024
NA	ABS	BHG Securitization Trust 2024-1CON	4-Mar-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-XL5	4-Mar-2024
NA	RMBS	GS Mortgage Backed Securities Trust 2024-RPL2	5-Mar-2024
NA	SC	Neuberger Berman Loan Advisers CLO 39, Ltd (NBLA)	5-Mar-2024
NA	ABS	Sierra Timeshare 2024-1 Receivables Funding LLC	6-Mar-2024
NA	ABS	John Deere Owner Trust 2024	6-Mar-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-3	6-Mar-2024
NA	RMBS	PRET 2024-RPL1 Trust	6-Mar-2024
NA	RMBS	PRPM 2024-NQM1 Trust	6-Mar-2024
NA	SC	Marathon Static CLO 2022-18 Ltd	6-Mar-2024
NA	ABS	Synchrony Card Issuance Trust, SynchronySeries Class A (2024-1) Notes	7-Mar-2024
NA	ABS	Nissan Master Owner Trust Receivables, Series 2024-A and B	8-Mar-2024
NA	SC	Elmwood CLO VIII, LTD.	8-Mar-2024
NA	SC	Regatta XXVIII Funding Ltd	8-Mar-2024
NA	SC	Carlyle US CLO 2024-2 Ltd	8-Mar-2024
NA	ABS	Ford Credit Auto Owner Trust 2024-A	11-Mar-2024
NA	CMBS	BMO 2024-C8	11-Mar-2024
NA	CMBS	Benchmark 2024-V6 Mortgage Trust	11-Mar-2024
NA	SC	Bain Capital Credit CLO 2020-5, Limited	11-Mar-2024
NA	CMBS	BBCMS Mortgage Trust 2024-5C25	12-Mar-2024
NA	SC	Nassau 2022-1 Ltd.	12-Mar-2024
NA	ABS	HINNT 2024-A LLC	13-Mar-2024
NA	ABS	GMF Floorplan Owner Revolving Trust, Series 2024-1 & 2024-2	13-Mar-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES2	13-Mar-2024
NA	CMBS	BX Trust 2024-CNYN	13-Mar-2024
NA	ABS	Volkswagen Auto Lease Trust 2024-A	14-Mar-2024
NA	ABS	Chase Auto Owner Trust 2024-1	14-Mar-2024
NA	SC	MidOcean Credit CLO XII Ltd.	14-Mar-2024
NA	SC	Symphony CLO 43, Ltd.	14-Mar-2024
NA	SC	Anchorage CLO 6, Ltd.	14-Mar-2024
NA	SC	Neuberger Berman Loan Advisers CLO 55, Ltd.	14-Mar-2024
NA	ABS	Ziply Fiber 2024-1 and 2024-2 Presale	15-Mar-2024
NA	RMBS	BRAVO 2024-NQM3	15-Mar-2024
NA	SC	OHA Credit Funding 1, LTD	15-Mar-2024
NA	RMBS	CROSS 2024-H2 Mortgage Trust	19-Mar-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-3	19-Mar-2024
NA	RMBS	GS Mortgage-Backed Securities Trust 2024-PJ3	19-Mar-2024
NA	RMBS	GS Mortgage-Backed Securities Trust 2024-PJ4	19-Mar-2024
NA	SC	Palmer Square CLO 2018-2, Ltd.	19-Mar-2024
NA	SC	Antares CLO 2024-1, LLC	19-Mar-2024
NA	ABS	SBNA Auto Receivables Trust 2024-A	20-Mar-2024
NA	ABS	Hyundai Auto Receivables Trust 2024-A	20-Mar-2024
NA	CMBS	DC Trust 2024-HLTN (NOT RATED)	20-Mar-2024
NA	ABS	Exeter Automobile Receivables Trust 2024-2	21-Mar-2024
NA	RMBS	J.P. Morgan Mortgage Trust 2024-CES1	21-Mar-2024
NA	CMBS	SCG 2024-MSP (NOT RATED)	21-Mar-2024
NA	RMBS	Citigroup Mortgage Loan Trust 2024-RP1	25-Mar-2024
NA	RMBS	PRPM 2024-RCF2, LLC	25-Mar-2024
NA	CMBS	Progress Residential 2024-SFR2 Trust	25-Mar-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-WPT (NOT RATED)	25-Mar-2024

APAC	ABS	Huaneng Trust - 360 Microcredit Phase 1 Asset-Backed Specific Plan	25-Mar-2024
NA	CMBS	BX Trust 2024-BRVE (NOT RATED)	26-Mar-2024
NA	SC	Bridge Street CLO IV LTD.	26-Mar-2024
NA	SC	CIFC Funding 2024-II, Ltd	26-Mar-2024
NA	SC	Ares LXI CLO Ltd.	27-Mar-2024
NA	SC	Golub Capital Partners Static 2024-1, Ltd.	27-Mar-2024
NA	SC	OHA Credit Partners XII Ltd.	27-Mar-2024
NA	SC	Madison Park Funding LVIII, Ltd.	27-Mar-2024
NA	SC	KKR CLO 50 Ltd.	27-Mar-2024
NA	RMBS	Sequoia Mortgage Trust 2024-4	1-Apr-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-4	1-Apr-2024
NA	RMBS	COLT 2024-2 Mortgage Loan Trust	1-Apr-2024
NA	CMBS	FREMF 2024-K755	1-Apr-2024
NA	CMBS	HTL Commercial Mortgage Trust 2024-T53 (NOT RATED)	1-Apr-2024
NA	SC	Voya CLO 2024-1, Ltd.	2-Apr-2024
NA	ABS	Dell Equipment Finance Trust 2024-1	3-Apr-2024
NA	ABS	Chesapeake Funding II LLC, Series 2024-1	3-Apr-2024
NA	CMBS	DBWF TRUST 2024-LCRS	3-Apr-2024
NA	ABS	World Omni Automobile Lease Securitization Trust 2024-A	4-Apr-2024
NA	SC	Clover CLO 2018-1, LLC	4-Apr-2024
NA	SC	Golub Capital Partners 52(B), LTD	4-Apr-2024
NA	RMBS	A&D Mortgage Trust 2024-NQM2	5-Apr-2024
NA	SC	Invesco U.S. CLO 2024-2, Ltd.	5-Apr-2024
NA	SC	Barings CLO Ltd. 2018-IV	5-Apr-2024
NA	SC	Dryden 78 CLO, Ltd.	5-Apr-2024
NA	SC	Elmwood CLO X Ltd	5-Apr-2024
NA	CMBS	SDAL 2024-DAL (NOT RATED)	8-Apr-2024
NA	SC	AIMCO CLO 21, Ltd.	8-Apr-2024
NA	SC	CBAM 2019-9, Ltd.	8-Apr-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-INV2	9-Apr-2024
NA	SC	Anchorage Capital CLO 29, Ltd.	9-Apr-2024
NA	SC	Ares LXXI CLO Ltd	9-Apr-2024
NA	SC	Magnetite XVII, Limited	9-Apr-2024
NA	RMBS	Citigroup Mortgage Loan Trust 2024-RP2	10-Apr-2024
NA	ABS	Daimler Trucks Retail Trust 2024-1	10-Apr-2024
NA	ABS	Santander Drive Auto Receivables Trust 2024-2	10-Apr-2024
NA	ABS	Hilton Grand Vacations Trust 2024-1B	10-Apr-2024
NA	SC	Wind River 2024-1 CLO Ltd.	10-Apr-2024
NA	SC	Octagon 63, Ltd.	10-Apr-2024
NA	SC	Regatta IX Funding, LTD.	10-Apr-2024
NA	ABS	CarMax Auto Owner Trust 2024-2	11-Apr-2024
NA	ABS	Verizon Master Trust Series 2024-3	11-Apr-2024
NA	ABS	Chase Auto Owner Trust 2024-2	11-Apr-2024
NA	ABS	American Express Credit Account Master Trust, Series 2024-1 and 2024-2	11-Apr-2024
NA	SC	RAD CLO 2023-D Ltd (RAD CLO 24, Ltd)	11-Apr-2024
NA	SC	Neuberger Berman LaSalle CLO II	11-Apr-2024
NA	SC	AGL CLO 9 Ltd.	11-Apr-2024
APAC	ABS	Generation 2024-1	12-Apr-2024
NA	RMBS	MFA 2024-NQM1 Trust	12-Apr-2024
NA	SC	Madison Park Funding XXXVII, Ltd.	12-Apr-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-4	15-Apr-2024
NA	CMBS	SDR Commercial Mortgage Trust 2024-DSNY	15-Apr-2024
NA	CMBS	AREIT 2024-CRE9	15-Apr-2024
NA	CMBS	BANK5 Trust 2024-5YR6	15-Apr-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES3	16-Apr-2024
NA	SC	Voya CLO 2022-4, Ltd	16-Apr-2024
NA	SC	CIFC Funding 2017-III, Ltd	16-Apr-2024
NA	CMBS	DATA 2024-CTR2 (NOT RATED)	17-Apr-2024
NA	SC	Apidos Loan Fund 2024-1 Ltd	17-Apr-2024
NA	ABS	Enterprise Fleet Financing 2024-2, LLC	18-Apr-2024
NA	SC	Flatiron CLO 28, Ltd.	18-Apr-2024
NA	RMBS	Mello Mortgage Capital Acceptance 2024-SD1	19-Apr-2024
NA	CMBS	BMO 2024-5C4 Mortgage Trust	19-Apr-2024
NA	SC	Madison Park Funding LXIX, LTD.	19-Apr-2024

NA	SC	Elmwood Warehouse Citi 4, Ltd. (TBN 28)	19-Apr-2024
NA	SC	Rad CLO 4 Ltd.	19-Apr-2024
NA	SC	Galaxy XXV CLO, Ltd.	19-Apr-2024
NA	SC	Harbor Park CLO Ltd.	19-Apr-2024
NA	SC	Regatta VIII Funding Ltd	22-Apr-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-2	23-Apr-2024
NA	SC	Carlyle US CLO 2024-3, Ltd.	23-Apr-2024
NA	SC	OHA Loan Funding 2013-1, Ltd	23-Apr-2024
NA	SC	Birch Grove CLO, Ltd	23-Apr-2024
NA	CMBS	MED Commercial Mortgage Trust 2024-MOB (NOT RATED)	24-Apr-2024
NA	CMBS	GWT Commercial Mortgage Trust 2024-WLF2 (NOT RATED)	24-Apr-2024
NA	SC	Ares Loan Funding V	24-Apr-2024
NA	SC	OCP CLO 2023-27, Ltd.	24-Apr-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-CES1	25-Apr-2024
NA	SC	Neuberger Berman CLO XXII, Ltd	25-Apr-2024
NA	SC	Octagon Investment Partners 28, Ltd.	25-Apr-2024
NA	SC	Voya CLO 2018-3, Ltd.	25-Apr-2024
NA	CMBS	Morgan Stanley Capital I Trust 2024-BPR2 (NOT RATED)	26-Apr-2024
NA	SC	Captree Park CLO, Ltd.	26-Apr-2024
NA	SC	Bain Capital Credit CLO 2024-2, Limited	26-Apr-2024
NA	CMBS	FREMF 2024-K163 (NOT RATED)	29-Apr-2024
NA	SC	Trestles CLO II Ltd.	29-Apr-2024
NA	RMBS	Sequoia Mortgage Trust 2024-5	30-Apr-2024
NA	RMBS	CROSS 2024-H3 Mortgage Trust	30-Apr-2024
NA	ABS	Vermont Student Assistance Corporation Senior Series 2024A	30-Apr-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-MDHS (NOT RATED)	30-Apr-2024
NA	SC	Symphony CLO 30, Ltd	30-Apr-2024
NA	RMBS	New Residential Mortgage Loan Trust 2024-RPL1	1-May-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-5	1-May-2024
NA	ABS	DLLAD 2024-1 LLC	2-May-2024
NA	ABS	GM Financial Automobile Leasing Trust 2024-2	2-May-2024
NA	ABS	Vertical Bridge Secured Tower Revenue Notes, Series 2024-1	2-May-2024
NA	SC	Generate CLO 5 Ltd.	2-May-2024
NA	SC	Rad CLO 16 Ltd.	3-May-2024
NA	ABS	World Financial Network Credit Card Master Note Trust, Series 2024-A	6-May-2024
NA	CMBS	BBCMS Commercial Mortgage Trust 2024-C26	6-May-2024
NA	CMBS	HILT Commercial Mortgage Trust 2024-ORL (NOT RATED)	6-May-2024
NA	SC	OHA Credit Partners XI, Ltd.	6-May-2024
NA	SC	Voya CLO 2015-3 CLO, Ltd.	6-May-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-KING	7-May-2024
NA	RMBS	PRPM 2024-RCF3, LLC	7-May-2024
NA	SC	CIFC Stone Warehouse Ltd.	7-May-2024
NA	ABS	Navistar Financial Dealer Note Master Owner Trust II, Series 2024-1	8-May-2024
NA	ABS	BofA Auto Trust 2024-1	8-May-2024
NA	ABS	CNH Equipment Trust 2024-B	8-May-2024
NA	ABS	World Omni Auto Receivables Trust 2024-B	8-May-2024
NA	ABS	Honda Auto Receivables 2024-2 Owner Trust	8-May-2024
NA	ABS	Nissan Auto Receivables 2024-A Owner Trust	8-May-2024
NA	ABS	Hyundai Auto Lease Securitization Trust 2024-B	8-May-2024
NA	ABS	Harley-Davidson Motorcycle Trust 2024-A	8-May-2024
NA	ABS	SBNA Auto Lease Trust 2024-B	8-May-2024
NA	CMBS	Progress Residential 2024-SFR3 Trust	8-May-2024
NA	ABS	GoodLeap Sustainable Home Solutions Trust 2024-1	9-May-2024
NA	SC	OZLM XV LTD.	10-May-2024
NA	SC	Wind River 2020-1 CLO Ltd.	10-May-2024
NA	SC	CBAM 2018-8, Ltd.	10-May-2024
NA	SC	Hayfin US XV	10-May-2024
NA	SC	Eaton Vance CLO 2019-1, Ltd.	10-May-2024
NA	SC	Magnetite XL, Limited	10-May-2024
NA	ABS	Mercedes-Benz Auto Lease Trust 2024-A	13-May-2024
NA	CMBS	ARZ Trust 2024-BILT	13-May-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES4	13-May-2024
NA	SC	Barings CLO Ltd. 2019-IV	13-May-2024
NA	SC	Carlyle US CLO 2017-2, Ltd.	13-May-2024

NA	SC	MidOcean Credit CLO XV, Ltd.	13-May-2024
NA	SC	Sound Point CLO 39 Ltd.	13-May-2024
NA	CMBS	Tricon Residential 2024-SFR2	15-May-2024
NA	RMBS	GCAT 2024-NQM2 Trust	15-May-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-5	15-May-2024
NA	SC	Madison Park Funding LIX, LTD.	15-May-2024
NA	ABS	Hilton Grand Vacations Trust 2024-2	16-May-2024
NA	ABS	Sunnova Hestia II Issuer, LLC	16-May-2024
NA	CMBS	Benchmark 2024-V7 Mortgage Trust	16-May-2024
NA	CMBS	DBSG 2024-ALTA	16-May-2024
NA	SC	Vibrant CLO XII Ltd.	16-May-2024
NA	SC	Anchorage Capital CLO 7, Ltd.	16-May-2024
NA	SC	Bain Capital Credit CLO 2024-3, Limited	16-May-2024
NA	SC	RAD CLO 25	16-May-2024
NA	ABS	Hotwire Funding LLC, Secured Fiber Network Revenue Notes, Series 2024-1	17-May-2024
NA	CMBS	LBA Trust 2024-BOLT	17-May-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-NQM2	17-May-2024
NA	SC	Buttermilk Park CLO, Ltd.	17-May-2024
NA	SC	Neuberger Berman Loan Advisers CLO 56, Ltd.	17-May-2024
NA	ABS	First National Master Note Trust, Series 2024-1	20-May-2024
LATAM	ABS	Yinson Boronia Production B.V.	20-May-2024
NA	CMBS	ELM Trust 2024-ELM (NOT RATED)	20-May-2024
NA	SC	OHA Loan Funding 2016-1, Ltd.	20-May-2024
NA	SC	Golub Capital Partners CLO 74(B), LTD.	20-May-2024
NA	SC	Apidos CLO XLVIII Ltd	20-May-2024
NA	ABS	Marlette Funding Trust 2024-1	21-May-2024
NA	CMBS	PGA Trust 2024-RSR2	21-May-2024
NA	CMBS	BMP Commercial Mortgage Trust 2024-MF23	21-May-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-RPL2	21-May-2024
NA	SC	Symphony CLO 44, Ltd.	21-May-2024
NA	SC	Voya CLO 2024-2, Ltd.	21-May-2024
NA	RMBS	COLT 2024-3 Mortgage Loan Trust	22-May-2024
NA	SC	Regatta X Funding Ltd.	22-May-2024
NA	SC	CIFC Funding 2019-VI, LTD.	22-May-2024
NA	CMBS	TX 2024-HOU	23-May-2024
NA	SC	Golub Capital Partners CLO 60(B), Ltd.	23-May-2024
NA	SC	Park Blue CLO 2024-V, Ltd	23-May-2024
NA	SC	Octagon 69, Ltd.	23-May-2024
NA	ABS	SPST 2024-2	24-May-2024
NA	RMBS	PRPM 2024-RPL2	24-May-2024
NA	SC	Dryden 42 Senior Loan Fund	24-May-2024
NA	SC	Benefit Street Partners CLO V-B, Ltd.	24-May-2024
NA	SC	Ares Loan Funding VI, Ltd	24-May-2024
NA	ABS	Eagle Credit Card Trust, Series 2024-1 (Canada)	28-May-2024
NA	ABS	SPST 2024-3	28-May-2024
NA	CMBS	BANK5 2024-5YR7	28-May-2024
NA	CMBS	Wells Fargo Commercial Mortgage Trust 2024-SVEN (NOT RATED)	28-May-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-RPL1	28-May-2024
NA	RMBS	Towd Point Mortgage Trust 2024-CES3	28-May-2024
NA	SC	KKR CLO 40 Ltd.	28-May-2024
NA	SC	GoldenTree Loan Management US CLO 21, Ltd.	28-May-2024
NA	SC	PPM CLO 7 Ltd.	28-May-2024
NA	ABS	ARI 2024-B	29-May-2024
NA	CMBS	HLTN Commercial Mortgage Trust 2024-DPLO	29-May-2024
NA	CMBS	COMM 2024-WCL1 (NOT RATED)	29-May-2024
NA	CMBS	BX 2024-PALM Mortgage Trust (NOT RATED)	29-May-2024
NA	CMBS	BAMLL Commercial Mortgage Securities Trust 2024-NASH	29-May-2024
NA	RMBS	J.P. Morgan Mortgage Trust 2024-HE2	29-May-2024
NA	CMBS	BX 2024-VLT4 (NOT RATED)	30-May-2024
NA	SC	Madison Park Funding XXXI, Ltd.	30-May-2024
NA	SC	Carlyle US CLO 2024-A, Ltd. (tbn 2024-4)	30-May-2024
LATAM	ABS	Bolivariano DPR Limited, Senior Secured Notes, Series 2024 (Global Cross Sector)	31-May-2024
NA	SC	CIFC Funding 2021-I, Ltd.	31-May-2024
NA	SC	Pikes Peak CLO 16 Ltd.	31-May-2024

NA	SC	Barings CLO Ltd. 2024-II	31-May-2024
NA	SC	OHA Credit Funding 19, Ltd.	31-May-2024
NA	ABS	Frontier Issuer, LLC, Secured Fiber Network Revenue Term Notes, Series 2024-1	3-Jun-2024
NA	CMBS	MCR 2024-TWA Mortgage Trust (NOT RATED)	3-Jun-2024
NA	SC	Neuberger Berman CLO XVII, Ltd.	4-Jun-2024
NA	SC	MAN US CLO 2024-1 LTD.	4-Jun-2024
NA	SC	1988 CLO 5 Ltd.	4-Jun-2024
NA	RMBS	A&D Mortgage Trust 2024-NQM3	4-Jun-2024
NA	SC	Wind River 2022-2 CLO Ltd.	5-Jun-2024
NA	ABS	Toyota Auto Loan Extended Note Trust 2024-1	5-Jun-2024
NA	ABS	Santander Drive Auto Receivables Trust 2024-3	5-Jun-2024
NA	ABS	JDOT 2024-B US ABS	5-Jun-2024
Canada	ABS	BMW Canada Auto Trust, Series 2024-1	5-Jun-2024
NA	CMBS	BANK 2024-BNK47	5-Jun-2024
NA	SC	Elmwood CLO III Ltd.	6-Jun-2024
NA	SC	Birch Grove CLO 4 Ltd.	6-Jun-2024
NA	SC	Apidos CLO XXXII, Ltd.	6-Jun-2024
NA	SC	Lodi Park CLO, Ltd.	6-Jun-2024
NA	CMBS	Wells Fargo Commercial Mortgage Trust 2024-1CHI (NOT RATED)	6-Jun-2024
NA	SC	Anchorage Capital CLO 11, Ltd.	7-Jun-2024
NA	SC	Fortress Credit BSL XV Limited	7-Jun-2024
NA	SC	Golub Capital Partners CLO 38(M), Ltd.	7-Jun-2024
NA	SC	RR 21 Ltd	7-Jun-2024
NA	ABS	SPST 2024-1	7-Jun-2024
NA	CMBS	JW Commercial Mortgage Trust 2024-MRCO	7-Jun-2024
NA	SC	Octagon Investment Partners 29, Ltd.	10-Jun-2024
NA	CMBS	GSMS 2024-MARK	10-Jun-2024
NA	SC	Trestles CLO 2017-1 Ltd	11-Jun-2024
NA	SC	Allegro CLO V-S, Ltd.	11-Jun-2024
NA	ABS	PEAC Solutions Receivables 2024-1 LLC	11-Jun-2024
NA	SC	Battalion CLO XXIV Ltd.	12-Jun-2024
NA	SC	CIFC Funding 2017-V, Ltd	12-Jun-2024
NA	RMBS	CROSS 2024-H4 Mortgage Trust	12-Jun-2024
APAC	ABS	Heying Commercial Factoring 2024-01 Yixin Receivables Private Asset-Backed Notes	12-Jun-2024
NA	CMBS	GSMS TRUST 2024-FAIR (NOT RATED)	12-Jun-2024
NA	SC	Antares CLO 2024-3, LLC	13-Jun-2024
NA	SC	Owl Rock CLO XVII, LLC	13-Jun-2024
NA	ABS	Kubota Credit Owner Trust 2024-2	13-Jun-2024
NA	ABS	CarMax Select Receivables Trust 2024-A	13-Jun-2024
NA	ABS	Chase Auto Owner Trust 2024-3	13-Jun-2024
Canada	ABS	GMF Canada Leasing Trust, Series 2024-1	13-Jun-2024
NA	RMBS	Sequoia Mortgage Trust 2024-6	13-Jun-2024
NA	SC	Neuberger Berman Loan Advisers CLO 25, Ltd. (NBLA)	14-Jun-2024
NA	SC	KKR CLO 30 Ltd.	14-Jun-2024
NA	SC	Benefit Street Partners CLO XV, Ltd	17-Jun-2024
NA	ABS	Sunnova Helios XIV Issuer, LLC Loan Backed Notes, Series 2024-B	17-Jun-2024
NA	CMBS	Progress Residential 2024-SFR4 Trust	17-Jun-2024
NA	SC	Rad CLO 3, Ltd.	18-Jun-2024
NA	SC	Tikehau US CLO VI, Ltd.	18-Jun-2024
NA	SC	Voya CLO 2024-3, Ltd	18-Jun-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-6	18-Jun-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-6	18-Jun-2024
NA	CMBS	BBCMS Mortgage Trust 2024-5C27	18-Jun-2024
NA	CMBS	AMSR 2024-SFR1	18-Jun-2024
NA	SC	Madison Park Funding XLIV, Ltd.	20-Jun-2024
NA	SC	Carlyle US CLO 2021-11, Ltd.	20-Jun-2024
NA	SC	AGL CLO 32, Ltd.	20-Jun-2024
NA	ABS	Verizon Master Trust Series 2024-5	20-Jun-2024
NA	ABS	Verizon Master Trust Series 2024-4	20-Jun-2024
NA	RMBS	PRMI Securitization Trust 2024-CMG1	20-Jun-2024
NA	SC	Woodlawn Park CLO, Ltd (fka Verdelite Static CLO 2024-1, Ltd.)	21-Jun-2024
NA	SC	Bain Capital Credit CLO 2017-2	21-Jun-2024
NA	SC	Regatta XI Funding Ltd.	21-Jun-2024
NA	SC	Golub Capital Partners CLO 75 (B), Ltd.	21-Jun-2024

NA	SC	OHA Credit Partners XIV, LTD.	21-Jun-2024
NA	SC	Ares LXXII CLO, Ltd	21-Jun-2024
NA	RMBS	PRPM 2024-NQM2 Trust	21-Jun-2024
NA	CMBS	BMO 2024-C9 Mortgage Trust	21-Jun-2024
NA	CMBS	ARES Commercial Mortgage Trust 2024-IND	21-Jun-2024
NA	ABS	SPST 2024-5	24-Jun-2024
NA	RMBS	RATE Mortgage Trust 2024-J1	24-Jun-2024
NA	CMBS	BFLD Trust 2024-WRHS	24-Jun-2024
NA	CMBS	Benchmark 2024-V8 Mortgage Trust	24-Jun-2024
NA	ABS	SPST 2024-4	25-Jun-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-RPL3	25-Jun-2024
NA	RMBS	Citigroup Mortgage Loan Trust 2024-RP3	25-Jun-2024
NA	CMBS	BFLD 2024-VICT Mortgage Trust (NOT RATED)	25-Jun-2024
NA	SC	Octagon 52, Ltd.	26-Jun-2024
NA	SC	Neuberger Berman Loan Advisers CLO 27, Ltd. (NBLA)	27-Jun-2024
NA	CMBS	MF1 2024-FL15 LLC	27-Jun-2024
NA	SC	CIFC Funding 2014-V, Ltd.	28-Jun-2024
NA	CMBS	ONNI Commercial Mortgage Trust 2024-APT	28-Jun-2024
NA	CMBS	WFCM 2024-BPRC (NOT RATED)	28-Jun-2024
NA	SC	Elmwood CLO 17 LTD	1-Jul-2024
NA	CMBS	CALI Commercial Mortgage Trust 2024- SUN (NOT RATED)	1-Jul-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-NQM4	2-Jul-2024
NA	SC	Barings CLO Ltd. 2022-II	2-Jul-2024
NA	SC	RR 30 Ltd.	2-Jul-2024
NA	SC	Neuberger Berman Loan Advisers CLO 49, Ltd.	3-Jul-2024
NA	SC	AGL CLO 33 Ltd.	5-Jul-2024
NA	ABS	ExteNet Issuer, LLC, Secured Distributed Network Revenue Notes, Series 2024-1	8-Jul-2024
NA	RMBS	Sequoia Mortgage Trust 2024-7	8-Jul-2024
NA	RMBS	PRPM 2024-RCF4, LLC	8-Jul-2024
NA	SC	Battery Park CLO Ltd	8-Jul-2024
NA	SC	GoldenTree Loan Management US CLO 14, Ltd.	8-Jul-2024
NA	SC	Symphony CLO 41, Ltd.	8-Jul-2024
NA	CMBS	Wells Fargo Commercial Mortgage Trust 2024-5C1	8-Jul-2024
NA	CMBS	FREMF 2024-K164 (NOT RATED)	8-Jul-2024
NA	ABS	ALLO Issuer, LLC, Secured Fiber Network Revenue Notes, Series 2024-1	9-Jul-2024
NA	RMBS	COLT 2024-4 Mortgage Loan Trust	9-Jul-2024
NA	SC	Madison Park Funding LV, Ltd.	9-Jul-2024
NA	SC	AIMCO CLO 17, Ltd.	9-Jul-2024
NA	ABS	American Express Credit Account Master Trust, Series 2024-3	11-Jul-2024
NA	ABS	Enterprise Fleet Financing 2024-3, LLC	11-Jul-2024
NA	ABS	GreatAmerica Leasing Receivables Funding, L.L.C., Series 2024-2	11-Jul-2024
NA	ABS	Hyundai Auto Receivables Trust 2024-B	11-Jul-2024
NA	ABS	Nissan Auto Lease Trust 2024-B	11-Jul-2024
NA	ABS	Sierra Timeshare 2024-2 Receivables Funding LLC	11-Jul-2024
NA	ABS	SPST 2024-SP1	11-Jul-2024
NA	ABS	SPST 2024-SP2	11-Jul-2024
NA	ABS	World Omni Select Auto Trust 2024-A	11-Jul-2024
NA	RMBS	MFA 2024-RPL1 Trust	11-Jul-2024
NA	SC	Pikes Peak CLO 11 Ltd.	11-Jul-2024
APAC	ABS	Ruizetianchi 2024-1	12-Jul-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES5	12-Jul-2024
NA	RMBS	GS Mortgage Backed Securities Trust 2024-RPL4	12-Jul-2024
NA	SC	Allegro CLO XII, Ltd.	12-Jul-2024
NA	SC	Park Blue CLO 2022-II, Ltd.	12-Jul-2024
NA	SC	BlueMountain CLO XXIII Ltd.	12-Jul-2024
NA	SC	Marble Point CLO XVII, Ltd.	12-Jul-2024
NA	SC	TSTAT 2022-1, Ltd.	12-Jul-2024
NA	SC	Anchorage Capital CLO 9, Ltd	12-Jul-2024
NA	SC	Clover CLO 2020-1, LLC (fka AIG)	12-Jul-2024
NA	SC	CIFC Funding 2018-V, Ltd.	12-Jul-2024
NA	SC	Carlyle US CLO 2022-4, Ltd.	12-Jul-2024
NA	SC	Voya CLO 2024-4, Ltd.	12-Jul-2024
NA	ABS	Amur Equipment Finance Receivables XIV LLC (Series 2024-2)	15-Jul-2024
NA	ABS	Ford Credit Auto Lease Trust 2024-B	15-Jul-2024

NA	RMBS	Radian Mortgage Capital Trust 2024-J1	15-Jul-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-7	15-Jul-2024
NA	SC	Neuberger Berman Loan Advisers NBLA CLO 50, Ltd.	15-Jul-2024
NA	RMBS	Towd Point Mortgage Trust 2024-3	16-Jul-2024
NA	CMBS	DBGS 2024-SBL Mortgage Trust	16-Jul-2024
Canada	ABS	Evergreen Credit Card Trust, Series 2024-1	17-Jul-2024
NA	ABS	SPST 2024-6	17-Jul-2024
NA	ABS	SPST 2024-7	17-Jul-2024
NA	ABS	Toyota Auto Receivables 2024-C Owner Trust	17-Jul-2024
NA	SC	Dryden 108 CLO, Ltd	17-Jul-2024
NA	SC	Octagon Investment Partners 42, Ltd.	17-Jul-2024
NA	CMBS	Bridge 2024-SFR1 Trust	17-Jul-2024
NA	ABS	Chase Auto Owner Trust 2024-4	18-Jul-2024
NA	CMBS	BX Trust 2024-BIO2 (NOT RATED)	18-Jul-2024
NA	SC	Birch Grove CLO 9 Ltd.	18-Jul-2024
NA	ABS	Synchrony Card Issuance Trust, SynchronySeries Class A(2024-2) Notes	19-Jul-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-AIRC	19-Jul-2024
NA	CMBS	KIND Commercial Mortgage Trust 2024-1 (NOT RATED)	19-Jul-2024
NA	CMBS	KIND Commercial Mortgage Trust 2024-1 (NOT RATED)	19-Jul-2024
NA	SC	Barings CLO Ltd. 2024-IV	19-Jul-2024
NA	CMBS	Tricon Residential 2024-SFR3	22-Jul-2024
NA	CMBS	NYC Trust Commercial Mortgage Securities Trust 2024-3ELV	22-Jul-2024
NA	CMBS	Progress Residential 2024-SFR5 Trust	22-Jul-2024
NA	CMBS	Freddie Mac 2024-K756	22-Jul-2024
Canada	ABS	CARDS II Trust, Series 2024-1	23-Jul-2024
NA	RMBS	CIM Trust 2024-R1	23-Jul-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES5	23-Jul-2024
NA	SC	Magnetite XXII, Limited.	23-Jul-2024
NA	CMBS	EQT Commercial Mortgage Trust 2024- EXTR (NOT RATED)	23-Jul-2024
NA	SC	Bain Capital Credit CLO 2024-4, Limited.	23-Jul-2024
NA	SC	Carlyle US CLO 2018-4, Ltd.	23-Jul-2024
NA	SC	Bain Capital Credit CLO 2018-2, Limited	24-Jul-2024
NA	CMBS	BANK5 2024-5YR8	24-Jul-2024
NA	CMBS	PFP 2024-11 (NOT RATED)	24-Jul-2024
NA	CMBS	COMM 2024-277P (NOT RATED)	24-Jul-2024
NA	SC	Madison Park Funding XXXII, Ltd.	24-Jul-2024
NA	SC	Neuberger Berman Loan Advisers CLO 51, Ltd. (NBLA)	25-Jul-2024
NA	SC	Wellman Park CLO, Ltd.	25-Jul-2024
NA	CMBS	BMO 2024-5C5 Mortgage Trust	25-Jul-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-NQM5	26-Jul-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-3	26-Jul-2024
NA	SC	CIFC Funding 2021-IV, Ltd	26-Jul-2024
NA	RMBS	CROSS 2024-H5 Mortgage Trust	29-Jul-2024
NA	CMBS	BRSP 2024-FL2	29-Jul-2024
NA	SC	Symphony CLO 45, LTD.	29-Jul-2024
NA	CMBS	GS 2024-RVR (NOT RATED)	30-Jul-2024
NA	ABS	CCG Receivables Trust 2024-1	31-Jul-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-7	31-Jul-2024
NA	RMBS	PRPM 2024-RCF5, LLC	31-Jul-2024
NA	CMBS	AG 2024-NLP (NOT RATED)	31-Jul-2024
NA	CMBS	Wells Fargo Commercial Mortgage Trust 2024-MGP (NOT RATED)	31-Jul-2024
NA	SC	Ares Loan Funding III, Ltd.	31-Jul-2024
NA	SC	Madison Park Funding LVII, Ltd	31-Jul-2024
NA	SC	Apex Credit CLO 2019, Ltd.	31-Jul-2024
NA	SC	OHA Credit Funding 11, Ltd.	31-Jul-2024
NA	SC	KKR CLO 56 Ltd.	31-Jul-2024
NA	ABS	DLLMT 2024-1 LLC	1-Aug-2024
NA	ABS	T-Mobile US Trust 2024-2	1-Aug-2024
Canada	ABS	Evergreen Credit Card Trust, Series 2024-2	1-Aug-2024
NA	ABS	World Financial Network Credit Card Master Note Trust, Series 2024-B	1-Aug-2024
NA	SC	Harvest US CLO 2024-2 Ltd.	1-Aug-2024
NA	SC	AGL CLO 21, Ltd.	2-Aug-2024
NA	SC	Regatta XXIX Funding Ltd	2-Aug-2024
NA	SC	Octagon Investment Partners 38, Ltd.	2-Aug-2024

NA	SC	Apidos CLO XLIX, Ltd.	2-Aug-2024
NA	SC	Meacham Park CLO, Ltd.	2-Aug-2024
NA	RMBS	Sequoia Mortgage Trust 2024-8	5-Aug-2024
NA	CMBS	FS Trust 2024-HULA	5-Aug-2024
NA	CMBS	BOCA 2024 Commercial Mortgage Trust 2024-BOCA	5-Aug-2024
NA	CMBS	BBCMS Mortgage Trust 2024-C28	5-Aug-2024
NA	CMBS	BAMLL 2024-BHP (NOT RATED)	5-Aug-2024
NA	SC	GoldenTree Loan Management US CLO 12, Ltd.	6-Aug-2024
NA	SC	Sound Point CLO 40, Ltd	6-Aug-2024
NA	ABS	Honda Auto Receivables 2024-3 Owner Trust	7-Aug-2024
NA	ABS	Santander Drive Auto Receivables Trust 2024-4	7-Aug-2024
NA	ABS	World Omni Auto Receivables Trust 2024-C	7-Aug-2024
NA	ABS	Porsche Innovative Lease Owner Trust 2024-1	7-Aug-2024
NA	ABS	PenFed Auto Receivables Owner Trust 2024-A	7-Aug-2024
NA	SC	RAD CLO 26, Ltd.	7-Aug-2024
NA	SC	Golub Capital Partners CLO 76(B), Ltd	7-Aug-2024
NA	SC	Flatiron CLO 25	7-Aug-2024
NA	CMBS	Benchmark 2024-V9	8-Aug-2024
NA	SC	Canyon CLO 2020-3, LTD.	8-Aug-2024
NA	SC	Wellfleet CLO 2022-1, Ltd.	8-Aug-2024
NA	SC	Neuberger Berman Loan Advisers CLO 24, Ltd.	8-Aug-2024
NA	SC	Antares 2018-3 CLO Ltd.	8-Aug-2024
NA	SC	Palmer Square CLO 2022-3, Ltd.	8-Aug-2024
NA	SC	Ares CLO LXXIV, Ltd.	8-Aug-2024
APAC	ABS	Generation 2024-2	8-Aug-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-DRT1	9-Aug-2024
NA	RMBS	GS Mortgage-Backed Securities Trust 2024-AO1	9-Aug-2024
NA	SC	Wind River 2021-1 CLO Ltd	9-Aug-2024
NA	SC	Barings CLO Ltd. 2018-II	9-Aug-2024
NA	SC	Madison Park Funding XXX, Ltd.	9-Aug-2024
NA	SC	Anchorage Capital CLO 24, Ltd.	9-Aug-2024
NA	SC	Trestles CLO VII, Ltd.	9-Aug-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES6	12-Aug-2024
NA	CMBS	LOEWS Commercial Mortgage Trust 2024-MIA	12-Aug-2024
NA	CMBS	Wells Fargo Commercial Mortgage Trust 2024-C6	12-Aug-2024
NA	CMBS	HYT Commercial Mortgage Trust 2024-RGCY	13-Aug-2024
NA	SC	CIFC FUNDING 2014-II-R	13-Aug-2024
NA	SC	Birch Grove CLO 2	13-Aug-2024
NA	RMBS	PRET 2024-RPL2 Trust	14-Aug-2024
NA	CMBS	BANK5 2024-5YR9	14-Aug-2024
NA	CMBS	Invitation Homes 2024-SFR1 (NOT RATED)	14-Aug-2024
NA	SC	Magnetite XXIX, Limited	14-Aug-2024
NA	SC	Voya CLO 2018-4, Ltd	14-Aug-2024
NA	ABS	Hyundai Auto Lease Securitization Trust 2024-C	15-Aug-2024
NA	ABS	Wingspire Equipment Finance 2024-1 LLC	15-Aug-2024
NA	CMBS	ELMCL 2024-GTWY (NOT RATED)	15-Aug-2024
NA	SC	Dryden 76 CLO, Ltd	15-Aug-2024
NA	SC	Apidos CLO XXX	15-Aug-2024
NA	SC	Carlyle US CLO 2017-3, Ltd	15-Aug-2024
NA	SC	CarVal CLO XI-C Ltd.	15-Aug-2024
NA	SC	RR 31 LTD	15-Aug-2024
NA	SC	KKR CLO 46 LTD	16-Aug-2024
NA	SC	KKR CLO 23	16-Aug-2024
NA	SC	Silver Point CLO 5, Ltd.	16-Aug-2024
NA	SC	ARES LOAN FUNDING VII, LTD.	16-Aug-2024
NA	ABS	GM Financial Revolving Receivables Trust 2024-2	21-Aug-2024
NA	ABS	NLC Loan Funding LLC Series 1	21-Aug-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-NQM6	21-Aug-2024
NA	ABS	Station Place 2024-CL4	22-Aug-2024
NA	SC	OHA Credit Partners XIII, Ltd.	22-Aug-2024
NA	SC	Madison Park Funding XLIII, Ltd.	22-Aug-2024
NA	SC	Bain Capital Credit CLO 2024 - 5, Ltd.	22-Aug-2024
NA	SC	HalseyPoint CLO 3, Ltd.	23-Aug-2024
NA	SC	Octagon Investment Partners 20-R, Ltd.	23-Aug-2024

NA	SC	NEW MOUNTAIN CLO 6 LTD	23-Aug-2024
NA	SC	Barings Loan Partners CLO Ltd. 4	27-Aug-2024
NA	SC	Barings CLO Ltd. 2020-IV	27-Aug-2024
NA	SC	Oaktree CLO 2019-2 Ltd.	27-Aug-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-8	28-Aug-2024
NA	SC	Neuberger Berman Loan Advisers CLO 28, Ltd. (NBLA)	28-Aug-2024
NA	SC	Flatiron CLO 21, Ltd	29-Aug-2024
NA	SC	Carlyle US CLO 2022-5, Ltd.	29-Aug-2024
NA	SC	Madison Park Funding XXXIV, Ltd.	30-Aug-2024
NA	ABS	Affirm Asset Securitization Trust 2024-B	3-Sep-2024
NA	RMBS	Sequoia Mortgage Trust 2024-9	3-Sep-2024
NA	RMBS	ATLX 2024-RPL1 Trust	3-Sep-2024
NA	ABS	Volvo Financial Equipment LLC, Series 2024-1	4-Sep-2024
NA	ABS	Toyota Lease Owner Trust 2024-B	4-Sep-2024
NA	ABS	John Deere Owner Trust 2024-C	4-Sep-2024
NA	ABS	SBNA Auto Lease Trust 2024-C	4-Sep-2024
NA	ABS	Accelerated 2024-1 LLC	4-Sep-2024
NA	ABS	SBA Tower Trust, Secured Tower Revenue Securities Series 2024-1	4-Sep-2024
NA	SC	TCW CLO 2018-1 Ltd.	4-Sep-2024
NA	RMBS	COLT 2024-5 Mortgage Loan Trust	4-Sep-2024
NA	RMBS	MFA 2024-NQM2 Trust	4-Sep-2024
NA	SC	Golub Capital Partners CLO 62(B)-R, Ltd (fka Golub Capital Partners CLO 62(B), Ltd)	5-Sep-2024
NA	SC	Voya CLO 2024-5, Ltd	5-Sep-2024
NA	RMBS	New Residential Mortgage Loan Trust 2024-NQM2	5-Sep-2024
NA	CMBS	BDS 2024-FL13	5-Sep-2024
NA	CMBS	BMO 2024-5C6	5-Sep-2024
NA	SC	GoldenTree Loan Management US CLO 10, Ltd.	6-Sep-2024
NA	SC	Texas Debt Capital CLO 2023-II, Ltd (TDC)	6-Sep-2024
NA	SC	CIFC Funding 2024-IV, Ltd.	6-Sep-2024
NA	SC	Octagon 65, Ltd.	6-Sep-2024
NA	ABS	Navigator 2024-1	9-Sep-2024
NA	RMBS	GS Mortgage-Backed Securities Trust 2024-PJ8	9-Sep-2024
NA	ABS	THOR 2024-A, LLC	10-Sep-2024
NA	ABS	Chase Auto Owner Trust 2024-5	10-Sep-2024
NA	SC	Madison Park Funding XXXIX, Ltd.	10-Sep-2024
NA	RMBS	Towd Point Mortgage Trust 2024-CES4	10-Sep-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-AIR2	10-Sep-2024
NA	CMBS	STAR 2024-SFR4 Trust	10-Sep-2024
NA	ABS	Mercedes-Benz Auto Lease Trust 2024-B	11-Sep-2024
NA	ABS	Harley-Davidson Motorcycle Trust 2024-B	11-Sep-2024
NA	ABS	CNH Equipment Trust 2024-C	11-Sep-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-8	11-Sep-2024
NA	CMBS	BBCMS Mortgage Trust 2024-5C29	11-Sep-2024
NA	ABS	Ford Credit Auto Owner Trust 2024-C	12-Sep-2024
NA	ABS	ECMC Group Student Loan Trust 2024-1	12-Sep-2024
NA	ABS	Capital One Multi-Asset Execution Trust, Class A (2024-1) Notes	12-Sep-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES7	12-Sep-2024
NA	CMBS	BSPRT 2024-FL11	12-Sep-2024
NA	SC	Symphony CLO XXII, Ltd.	13-Sep-2024
NA	SC	AGL CLO 20 Ltd.	13-Sep-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-4	13-Sep-2024
NA	RMBS	CROSS 2024-H6 Mortgage Trust	13-Sep-2024
NA	CMBS	JPMCC 2024-OMNI (NOT RATED)	13-Sep-2024
NA	SC	Birch Grove CLO 5, Ltd.	16-Sep-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-9	16-Sep-2024
NA	CMBS	LEX 2024-BBG Mortgage Trust	16-Sep-2024
NA	CMBS	Benchmark 2024-V10 Mortgage Trust	16-Sep-2024
NA	RMBS	PRPM 2024-NQM3 Trust	17-Sep-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-NQM3	17-Sep-2024
NA	SC	OHA Credit Funding 9, LTD.	18-Sep-2024
NA	SC	Carlyle US CLO 2019-2, Ltd.	18-Sep-2024
NA	SC	Neuberger Berman Loan Advisers CLO 57, Ltd.	18-Sep-2024
NA	CMBS	MSC 2024-NSTB	18-Sep-2024
NA	ABS	GM Financial Automobile Leasing Trust 2024-3	19-Sep-2024

NA	ABS	Exeter Automobile Receivables Trust 2024-5	19-Sep-2024
NA	ABS	PEAC Solutions Receivables 2024-2 LLC	19-Sep-2024
NA	ABS	MVV 2024-2 LLC	19-Sep-2024
NA	ABS	Ally Auto Receivables Trust 2024-2	19-Sep-2024
NA	SC	Pikes Peak CLO 5	19-Sep-2024
NA	SC	CIFC Funding 2022-VI, Ltd.	19-Sep-2024
NA	SC	Benefit Street Partners CLO XVII, Ltd.	19-Sep-2024
NA	SC	Madison Park Funding XX, Ltd.	19-Sep-2024
NA	CMBS	LBA Trust 2024-7IND (NOT RATED)	19-Sep-2024
NA	SC	Barings CLO Ltd. 2022-III	20-Sep-2024
NA	SC	Vibrant CLO IV-R, Ltd.	20-Sep-2024
NA	CMBS	BANK 2024-BNK48	23-Sep-2024
NA	ABS	SPST 2024-9	24-Sep-2024
NA	ABS	Porsche Innovative Lease Owner Trust 2024-2	25-Sep-2024
NA	SC	Regatta XII Funding Ltd.	25-Sep-2024
NA	SC	Golub Capital Partners CLO 31(M), Ltd.	25-Sep-2024
NA	SC	Dryden 106 CLO, Ltd.	25-Sep-2024
NA	CMBS	SHR Trust 2024-LXRY (NOT RATED)	25-Sep-2024
NA	CMBS	BX Trust 2024-BRBK (NOT RATED)	25-Sep-2024
NA	ABS	BMW Vehicle Lease Trust 2024-2	26-Sep-2024
NA	SC	ABPCI Direct Lending Fund CLO XIX LP	26-Sep-2024
NA	SC	Carlyle US CLO 2024-5, Ltd.	26-Sep-2024
NA	CMBS	BANK5 2024-5YR10	26-Sep-2024
NA	CMBS	LV Trust 2024-SHOW (NOT RATED)	26-Sep-2024
NA	CMBS	HIH Trust 2024-61P (NOT RATED)	26-Sep-2024
NA	ABS	T-Mobile US Trust 2024-2	27-Sep-2024
NA	ABS	SPST 2024-10	27-Sep-2024
NA	ABS	HQLA Funding Series Tahoe	27-Sep-2024
NA	ABS	HQLA Funding Series Champlain	27-Sep-2024
NA	SC	CIFC Funding 2018-II, Ltd.	27-Sep-2024
NA	SC	Voya CLO 2019-1, Ltd.	27-Sep-2024
NA	SC	BARINGS CLO LTD. 2022-IV	27-Sep-2024
NA	SC	Octagon 60, Ltd.	27-Sep-2024
NA	SC	Apidos CLO XLI, Ltd.	27-Sep-2024
NA	SC	MidOcean Credit CLO XVI	27-Sep-2024
NA	SC	Magnetite XLIV, Limited	27-Sep-2024
NA	SC	Lewey Park CLO, Ltd.	27-Sep-2024
NA	RMBS	J.P. Morgan Mortgage Trust 2024-HE3	27-Sep-2024
NA	CMBS	ARES Trust 2024-IND2	27-Sep-2024
NA	ABS	Ford Credit Floorplan Master Owner Trust A, Series 2024-3 and 2024-4	30-Sep-2024
NA	SC	Invesco CLO 2022-3, Ltd.	30-Sep-2024
NA	RMBS	Towd Point Mortgage Trust 2024-CES5	30-Sep-2024
NA	CMBS	NXPT Commercial Mortgage Trust 2024-STOR	30-Sep-2024
NA	CMBS	FREMF 2024-K757 (NOT RATED)	30-Sep-2024
NA	RMBS	CFMT 2024-R1, LLC	1-Oct-2024
NA	CMBS	FS Rialto 2024-FL9	1-Oct-2024
NA	SC	BlueMountain CLO XXXV Ltd.	1-Oct-2024
NA	SC	Rockford Tower CLO 2024-2, Ltd.	1-Oct-2024
NA	SC	Flatiron RR CLO 27 Ltd.	1-Oct-2024
NA	ABS	Enterprise Fleet Financing 2024-4, LLC	2-Oct-2024
NA	ABS	Hyundai Auto Receivables Trust 2024-C	2-Oct-2024
NA	ABS	Westlake Automobile Receivables Trust 2024-3	2-Oct-2024
NA	CMBS	Atrium Hotel Portfolio Trust 2024-ATRM (NOT RATED)	2-Oct-2024
NA	SC	Bain Capital Credit CLO 2022-4, Limited	2-Oct-2024
NA	SC	Ares LIII CLO, Ltd.	2-Oct-2024
NA	ABS	Dell Equipment Finance Trust 2024-2	3-Oct-2024
NA	ABS	Tesla Auto Lease Trust 2024-B	3-Oct-2024
NA	RMBS	Sequoia Mortgage Trust 2024-10	3-Oct-2024
NA	SC	Neuberger Berman Loan Advisers CLO 26, Ltd.	3-Oct-2024
NA	SC	Venture 46 CLO, Limited	3-Oct-2024
NA	SC	MJX Venture Management II LLC	3-Oct-2024
NA	SC	Park Blue CLO 2022-I, Ltd.	3-Oct-2024
NA	SC	Fortress Credit BSL XVI Limited	3-Oct-2024
NA	SC	GoldenTree Loan Management US CLO 22, Ltd.	3-Oct-2024

NA	SC	Allegro CLO VIII-S, Ltd.	3-Oct-2024
NA	CMBS	CSTL Commercial Mortgage Trust 2024-GATE	4-Oct-2024
NA	CMBS	GSMS 2024-UPTN (NOT RATED)	4-Oct-2024
NA	CMBS	Wells Fargo Commercial Mortgage Trust 2024-GRP (NOT RATED)	4-Oct-2024
NA	SC	Ares LV CLO, Ltd (55)	4-Oct-2024
NA	SC	Madison Park Funding LX, Ltd	4-Oct-2024
NA	SC	RR 33, Ltd.	6-Oct-2024
NA	ABS	AASET 2024-2	7-Oct-2024
NA	SC	Benefit Street Partners CLO IX, Ltd.	7-Oct-2024
NA	ABS	Sierra Timeshare 2024-3 Receivables Funding LLC	8-Oct-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-10	8-Oct-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-CES2	8-Oct-2024
NA	RMBS	Cascade MH Asset Trust 2024-MH1	8-Oct-2024
NA	SC	KKR CLO 49 Ltd	8-Oct-2024
NA	SC	Dryden 113 CLO, Ltd.	8-Oct-2024
NA	SC	Ares XLIX CLO Ltd.	8-Oct-2024
NA	ABS	Nissan Auto Receivables 2024-B Owner Trust	9-Oct-2024
NA	SC	Trestles CLO III, Ltd.	9-Oct-2024
NA	SC	Bridge Street CLO III, Ltd.	9-Oct-2024
NA	SC	Battery Park CLO II, Ltd.	9-Oct-2024
NA	ABS	Santander Drive Auto Receivables Trust 2024-5	10-Oct-2024
NA	RMBS	COLT 2024-6 Mortgage Loan Trust	10-Oct-2024
NA	SC	CIFC Funding 2019-1, Ltd.	10-Oct-2024
NA	SC	Regatta XXII FUNDING LTD	10-Oct-2024
NA	SC	HPS Loan Management 5-2015, Ltd.	10-Oct-2024
NA	SC	Golub Capital Partners CLO 64(B), Ltd	10-Oct-2024
NA	SC	Barings Loan Partners CLO V	10-Oct-2024
NA	SC	Ares Direct Lending CLO 3 LLC	10-Oct-2024
NA	SC	Carlyle US CLO 2024-6, Ltd.	10-Oct-2024
NA	SC	Rad CLO 6, Ltd.	11-Oct-2024
NA	SC	Neuberger Berman Loan Advisers NBLA CLO 52, Ltd.	11-Oct-2024
NA	SC	Apidos CLO XLIV Ltd (44)	11-Oct-2024
NA	SC	AGL CLO 34 Ltd.	11-Oct-2024
APAC	ABS	Generation 2024-3	14-Oct-2024
NA	ABS	Iridium	15-Oct-2024
NA	ABS	NLC PIM BRV III 2024-1	15-Oct-2024
NA	RMBS	ACRA Trust 2024-NQM1	15-Oct-2024
NA	CMBS	BMO 2024-5C7	15-Oct-2024
NA	CMBS	MF 1 2024-FL16	15-Oct-2024
NA	CMBS	ROCK Trust 2024-CNTR (NOT RATED)	15-Oct-2024
NA	SC	Palmer Square CLO 2022-4, Ltd.	15-Oct-2024
NA	SC	Silver Point CLO 6, Ltd.	15-Oct-2024
NA	SC	Elmwood CLO 34 Ltd.	15-Oct-2024
NA	ABS	SPST 2024-11	16-Oct-2024
NA	RMBS	Presale ReportTowd Point Mortgage Trust 2024-4	16-Oct-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-9	16-Oct-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES8	16-Oct-2024
NA	SC	Madison Park Funding LIV, Ltd.	16-Oct-2024
NA	SC	Morgan Stanley Eaton Vance CLO 2022-17A, Ltd.	16-Oct-2024
NA	ABS	Evergreen Credit Card Trust, Series 2024-CRT4	17-Oct-2024
NA	ABS	Station Place Loan Trust 2024-SP3	17-Oct-2024
NA	ABS	Station Place Loan Trust 2024-SP4	17-Oct-2024
NA	SC	Birch Grove CLO 10, Ltd.	17-Oct-2024
NA	SC	Magnetite XLVII, Limited	17-Oct-2024
NA	CMBS	BMO 2024-C10	18-Oct-2024
NA	CMBS	BX COMMERCIAL MORTGAGE TRUST 2024-VLT5 (NOT RATED)	18-Oct-2024
NA	SC	LCM 39 Ltd.	18-Oct-2024
NA	SC	OCTAGON INVESTMENT PARTNERS 32, LTD.	18-Oct-2024
NA	SC	Carlyle US CLO 2021-1, Ltd	18-Oct-2024
NA	SC	Post CLO 2024-2	18-Oct-2024
NA	SC	Neuberger Berman Loan Advisers CLO 58, Ltd.	18-Oct-2024
NA	SC	KKR CLO 53, Ltd.	18-Oct-2024
NA	RMBS	Sequoia Mortgage Trust 2024-HYB1	21-Oct-2024
NA	SC	Texas Debt Capital CLO 2024-II, Ltd	22-Oct-2024

NA	ABS	Blue Stream Issuer, LLC, Secured Fiber Network Revenue Notes, Series 2024-1	23-Oct-2024
NA	CMBS	AMSR 2024-SFR2	23-Oct-2024
NA	SC	Gallatin CLO XI 2024-1, Ltd.	23-Oct-2024
NA	SC	Benefit Street Partners CLO XXXVI, Ltd.	23-Oct-2024
NA	ABS	Helvetica Funding	24-Oct-2024
NA	ABS	Hilton Grand Vacations Trust 2024-3	24-Oct-2024
NA	RMBS	CROSS 2024-H7 Mortgage Trust	24-Oct-2024
NA	CMBS	BPR 2024-PMDW	24-Oct-2024
NA	CMBS	JW Trust 2024-BERY	24-Oct-2024
NA	CMBS	BX Trust 2024-FNX	24-Oct-2024
NA	RMBS	ATLX 2024-RPL2 Mortgage Backed Notes, Series 2024-RPL2	25-Oct-2024
NA	CMBS	Tricon Residential 2024-SFR4 (NOT RATED)	25-Oct-2024
NA	SC	Bain Capital Credit CLO 2022-6 Limited	25-Oct-2024
NA	SC	AGL 35, Ltd	25-Oct-2024
NA	SC	HPS LOAN MANAGEMENT 2024-22, LTD.	25-Oct-2024
APAC	ABS	Ruizetianchi 2024-2	25-Oct-2024
NA	ABS	Tesla Sustainable Energy Trust 2024-1	28-Oct-2024
NA	RMBS	BRAVO 2024-NQM7	28-Oct-2024
NA	RMBS	EFMT 2024-NQM1	28-Oct-2024
NA	CMBS	FREMF 2024-K165	28-Oct-2024
NA	CMBS	SELF 2024-STRG	28-Oct-2024
NA	CMBS	BBCMS Mortgage Trust 2024-C30	28-Oct-2024
NA	CMBS	Benchmark 2024-V11 Mortgage Trust	28-Oct-2024
NA	CMBS	WCORE Commercial Mortgage Trust 2024- CORE (NOT RATED)	28-Oct-2024
NA	CMBS	BFLD Commercial Mortgage Trust 2024- UNIV (NOT RATED)	28-Oct-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES8	29-Oct-2024
NA	CMBS	BPR Commercial Mortgage Trust 2024-PARK	29-Oct-2024
NA	CMBS	BANK5 2024-5YR11	29-Oct-2024
NA	SC	TCW CLO 2024-3	29-Oct-2024
NA	SC	Sound Point CLO 41, Ltd	29-Oct-2024
APAC	ABS	Chang Ying 2024-4	29-Oct-2024
NA	CMBS	VEGAS 2024-TI (NOT RATED)	30-Oct-2024
NA	SC	Neuberger Berman Loan Advisers NBLA CLO 53, Ltd.	30-Oct-2024
NA	SC	Allegro CLO XVIII, Ltd	30-Oct-2024
NA	ABS	Station Place 2024-CL6	31-Oct-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-11	31-Oct-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-RPL1	31-Oct-2024
NA	CMBS	ICNQ 2024-MF	31-Oct-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-GPA2	31-Oct-2024
NA	SC	CIFC Funding 2022-VII, Ltd	31-Oct-2024
NA	SC	Golub Capital BDC CLO 8 LLC	31-Oct-2024
NA	SC	Carlyle US CLO 2022-2, Ltd	31-Oct-2024
NA	SC	Vibrant CLO XIII, Ltd.	31-Oct-2024
NA	SC	VCC CLO 1, LLC	31-Oct-2024
NA	SC	Carlyle US CLO 2024-7, Ltd.	31-Oct-2024
NA	SC	Antares CLO 2024-6, Ltd.	31-Oct-2024
NA	SC	Barings CLO 2024-V Ltd.	31-Oct-2024
NA	SC	Madison Park Funding LXVI, Ltd.	31-Oct-2024
NA	SC	Harvest US CLO 2024-3 Ltd.	31-Oct-2024
APAC	ABS	Heying Commercial Factoring 2024-1 Xing Chen	7-Nov-2024
NA	ABS	Verizon Master Trust Series 2024-8	13-Nov-2024
NA	ABS	Ford Credit Auto Owner Trust 2024-D	14-Nov-2024
NA	ABS	Capital One Prime Auto Receivables Trust 2024-1	14-Nov-2024
NA	ABS	Affirm Asset Securitization Trust 2024-X2	18-Nov-2024
NA	ABS	Ranger Funding	19-Nov-2024
NA	ABS	Ionic Funding II	25-Nov-2024
NA	ABS	Station Place 2024-12	12-Nov-2024
NA	CMBS	FREMF 2024-K166	4-Nov-2024
NA	CMBS	Wells Fargo Commercial Mortgage Trust 2024-5C2	12-Nov-2024
NA	CMBS	BANK5 2024-5YR12	18-Nov-2024
NA	CMBS	J.P. Morgan Chase Commercial Mortgage Securities Trust 2024-IGLG (NOT RATED)	1-Nov-2024
NA	CMBS	INV 2024-IND Mortgage Trust (NOT RATED)	4-Nov-2024
NA	CMBS	MCR Commercial Mortgage Trust 2024-HF1 (NOT RATED)	6-Nov-2024
NA	CMBS	COMM 2024-CBM (NOT RATED)	19-Nov-2024

NA	CMBS	FREMF 2024-K758 (NOT RATED)	12-Nov-2024
NA	CMBS	KSL Commercial Mortgage Trust 2024-HT2 (NOT RATED)	26-Nov-2024
NA	CMBS	BAHA Trust 2024-MAR (NOT RATED)	19-Nov-2024
NA	RMBS	Towd Point Mortgage Trust 2024-5	4-Nov-2024
NA	RMBS	Sequoia Mortgage Trust 2024-INV1	7-Nov-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-12	15-Nov-2024
NA	RMBS	Towd Point Mortgage Trust 2024-CES6	15-Nov-2024
NA	RMBS	HOMES 2024-NQM2 Trust	15-Nov-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-10	20-Nov-2024
NA	RMBS	J.P. Morgan Mortgage Trust 2024-CES2	21-Nov-2024
NA	SC	Ares LI CLO Ltd.	1-Nov-2024
NA	SC	Golub Capital Partners CLO 43(B), Ltd.	1-Nov-2024
NA	SC	Niagara Park CLO, Ltd.	5-Nov-2024
NA	SC	Morgan Stanley Eaton Vance CLO 2022-18, LTD.	1-Nov-2024
NA	SC	Rad CLO 17, Ltd.	5-Nov-2024
NA	SC	Regatta XXI Funding Ltd.	5-Nov-2024
NA	SC	Whitebox CLO II LTD	8-Nov-2024
NA	SC	AGL CLO 22 Ltd.	8-Nov-2024
NA	SC	Octagon Investment Partners 48, Ltd.	12-Nov-2024
NA	SC	Pikes Peak CLO 17 Ltd	1-Nov-2024
NA	SC	CQS US CLO 2021-1, Ltd.	19-Nov-2024
NA	SC	ABPCI Direct Lending Fund CLO XI LP	14-Nov-2024
NA	SC	Apidos CLO L (50)	1-Nov-2024
NA	SC	Octagon 62, Ltd.	22-Nov-2024
NA	SC	Madison Park Funding XVII, Ltd.	14-Nov-2024
NA	SC	Reese Park CLO, Ltd	21-Nov-2024
NA	SC	Neuberger Berman CLO XXI Ltd	18-Nov-2024
NA	SC	Columbia Cent CLO 34 Limited	13-Nov-2024
NA	SC	Atlantic Avenue 2024-3, Ltd.	5-Nov-2024
NA	SC	Columbia Cent CLO 34 Limited	13-Nov-2024
NA	SC	Atlantic Avenue 2024-3, Ltd.	5-Nov-2024
NA	SC	Symphony CLO 46, Ltd.	1-Nov-2024
NA	SC	KKR CLO 60 Ltd.	19-Nov-2024
NA	SC	Pikes Peak CLO 10 LTD	22-Nov-2024
NA	SC	Ares XLIII CLO Ltd.	25-Nov-2024
NA	SC	Neuberger Berman Loan Advisors CLO 29, Ltd. (NBLA)	26-Nov-2024
NA	SC	Flatiron CLO 26 Ltd.	1-Nov-2024
NA	SC	Rockford Tower CLO 2021-3, Ltd.	25-Nov-2024
NA	SC	KKR CLO 47 Ltd.	1-Nov-2024
NA	SC	MidOcean Credit CLO XI Ltd	25-Nov-2024
NA	SC	Magnetite XLII, Limited	5-Nov-2024
NA	SC	CBAMR 2017-1, Ltd.	5-Nov-2024
NA	SC	KKR CLO 54 Ltd.	22-Nov-2024
NA	SC	TCW 2021-1 CLO, Ltd	26-Nov-2024
NA	SC	Madison Park Funding XXVIII, Ltd.	26-Nov-2024
NA	SC	Woodmont 2017-2 Trust	27-Nov-2024
NA	SC	Voya 2024-6 Ltd	4-Nov-2024
NA	SC	LCM 42 Ltd.	15-Nov-2024
NA	SC	Apidos CLO XVIII-R	22-Nov-2024
NA	SC	GoldenTree Loan Management US CLO 23, Ltd.	26-Nov-2024
NA	SC	Canyon CLO 2024-2, Ltd.	8-Nov-2024
NA	SC	CIFC Funding 2024-V, Ltd	12-Nov-2024
NA	SC	Carlyle US CLO 2024-8, Ltd.	22-Nov-2024
NA	SC	RR 24, Ltd.	26-Nov-2024
NA	SC	Birch Grove CLO 11 Ltd.	15-Nov-2024
NA	SC	Bain Capital Credit CLO 2024-6, Limited	20-Nov-2024
NA	SC	Balboa Bay Loan Funding 2024-2 Ltd	22-Nov-2024
NA	SC	Anchorage Capital CLO 30, Ltd.	19-Nov-2024
NA	SC	Invesco CLO 2024-4, Ltd	25-Nov-2024
NA	SC	Regatta 30 Funding Ltd.	25-Nov-2024
NA	SC	Magnetite XLI, Limited	26-Nov-2024
NA	SC	Voya CLO 2024-7, Ltd.	26-Nov-2024
NA	SC	Silver Point CLO 7, Ltd.	25-Nov-2024
NA	SC	Pixley Park CLO, Ltd.	27-Nov-2024

NA	SC	Ares LXXV CLO Ltd.	27-Nov-2024
NA	ABS	SPST 2024-13	16-Dec-2024
NA	ABS	AT&T Receivables Funding December 2024	19-Dec-2024
NA	RMBS	EFMT 2024-CES1	2-Dec-2024
NA	RMBS	New Residential Mortgage Loan Trust 2024-NQM3	3-Dec-2024
NA	RMBS	COLT 2024-7 Mortgage Loan Trust	4-Dec-2024
NA	RMBS	BRAVO Residential Funding Trust 2024-NQM8	5-Dec-2024
NA	RMBS	J.P. Morgan Seasoned Mortgage Trust 2024-1	6-Dec-2024
NA	RMBS	Angel Oak Mortgage Trust 2024-13	9-Dec-2024
NA	RMBS	Towd Point Mortgage Trust 2024-2	10-Dec-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES9	10-Dec-2024
NA	RMBS	CROSS 2024-H8 Mortgage Trust	10-Dec-2024
NA	RMBS	MFA 2024-NQM3 Trust	11-Dec-2024
NA	RMBS	PRPM 2024-NQM4 Trust	11-Dec-2024
NA	RMBS	Morgan Stanley Residential Mortgage Loan Trust 2024-NQM5	12-Dec-2024
NA	RMBS	Chase Home Lending Mortgage Trust 2024-11	12-Dec-2024
NA	RMBS	JP Morgan Mortgage Trust 2024-NQM1	17-Dec-2024
NA	RMBS	Citigroup Mortgage Loan Trust 2024-RP4	18-Dec-2024
NA	RMBS	RCKT Mortgage-Backed Notes, Series 2024-CES9	19-Dec-2024
NA	SC	Symphony Loan Funding CLO 1, Ltd.	15-Dec-2024
NA	SC	New Mountain CLO 2 Ltd	2-Dec-2024
NA	SC	LCM 40 Ltd.	4-Dec-2024
NA	SC	CIFC Funding 2020-IV, Ltd.	3-Dec-2024
NA	SC	Fortress Credit BSL VIII, Ltd.	3-Dec-2024
NA	SC	Carlyle US CLO 2021-10, Ltd.	4-Dec-2024
NA	SC	Dryden 93 CLO Ltd	9-Dec-2024
NA	SC	KKR CLO 27 Ltd.	10-Dec-2024
NA	SC	Dunes Creek CLO, Ltd.	9-Dec-2024
NA	SC	BlueMountain CLO XXV, Ltd.	10-Dec-2024
NA	SC	Sagard-HalseyPoint CLO 8, Ltd.	2-Dec-2024
NA	SC	Trinitas CLO XIX, Ltd.	12-Dec-2024
NA	SC	Anchorage Capital CLO 20, Ltd.	16-Dec-2024
NA	SC	Apex Credit CLO 2019-II Ltd.	13-Dec-2024
NA	SC	Apidos XXV LLC	17-Dec-2024
NA	SC	Elevation CLO 2016-5, Ltd.	19-Dec-2024
NA	SC	Regatta XXIV Funding Ltd.	20-Dec-2024
NA	SC	Tikehau US CLO II Ltd.	11-Dec-2024
NA	SC	Venture 44 CLO, Limited	16-Dec-2024
NA	SC	Carlye US CLO 2021-6, Ltd.	18-Dec-2024
NA	SC	KKR Static CLO I Ltd. (KSTAT)	17-Dec-2024
NA	SC	RAD CLO 9, Ltd.	19-Dec-2024
NA	SC	CIFC Funding 2021-V, Ltd.	19-Dec-2024
NA	SC	Voya CLO 2020-2 Ltd.	12-Dec-2024
NA	SC	OHA Credit Funding 8, Ltd.	13-Dec-2024
NA	SC	Madison Park Funding XXII, Ltd.	20-Dec-2024
NA	SC	Symphony CLO XXXIII, Ltd.	23-Dec-2024
NA	SC	Octagon Investment Partners 47, Ltd.	20-Dec-2024
NA	SC	Cedar Funding XIX, Ltd.	3-Dec-2024
NA	SC	Madison Park Funding LXVIII, Ltd.	4-Dec-2024
NA	SC	RR 35 LTD	4-Dec-2024
NA	SC	Barings CLO Ltd. 2020-I	20-Dec-2024
NA	SC	Magnetite XXVIII, Limited	23-Dec-2024
NA	SC	CIFC Funding 2019-III, Ltd.	23-Dec-2024
NA	SC	Pikes Peak CLO 8, Ltd.	19-Dec-2024
NA	SC	Ocean Trails CLO XIV Ltd	20-Dec-2024
NA	SC	Silver Point CLO 1, Ltd.	23-Dec-2024
NA	SC	RAD 27 CLO, Ltd.	11-Dec-2024
NA	SC	Neuberger Berman Loan Advisers CLO 59, Ltd.	12-Dec-2024
NA	SC	Glolub Capital Partners CLO 77(B), Ltd	20-Dec-2024
NA	SC	Antares CLO 2017-1, Ltd.	13-Dec-2024
NA	SC	Ares LVI CLO Ltd (56)	27-Dec-2024
NA	SC	Park Blue CLO 2024-VI, Ltd	16-Dec-2024
NA	SC	RAD CLO 28, Ltd	17-Dec-2024
NA	SC	AGL CLO 37 Ltd.	18-Dec-2024

NA	SC	Apidos CLO LI Ltd.	18-Dec-2024
NA	SC	Elmwood CLO 37 Ltd	16-Dec-2024
NA	SC	Ares Loan Funding VIII, Ltd.	19-Dec-2024
NA	SC	Sound Point BMR CLO 1, Ltd.	20-Dec-2024
NA	SC	Riverbank Park CLO, Ltd.	18-Dec-2024
NA	CMBS	BBCMS 2025-5C31	2-Dec-2024
NA	CMBS	BMO 2024-5C8 Mortgage Trust	2-Dec-2024
NA	CMBS	FREMF 2024-K167 (NOT RATED)	2-Dec-2024
NA	CMBS	Fontainebleau Miami Beach Mortgage Trust 2024-FBLU	4-Dec-2024
NA	CMBS	TCO Commercial Mortgage Trust 2024-DPM	5-Dec-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-GPA3 (NOT RATED)	5-Dec-2024
NA	CMBS	VEGAS 2024-GC	6-Dec-2024
NA	CMBS	ORL 2024-GLKS (NOT RATED)	6-Dec-2024
NA	CMBS	Benchmark 2024-V'12 Mortgage Trust	12-Dec-2024
NA	CMBS	BX Commercial Mortgage Trust 2024-SLCT (NOT RATED)	12-Dec-2024
APAC	ABS	Generation 2024-4	10-Dec-2024
APAC	ABS	Ruizetianchi 2024-3	19-Dec-2024