

DoubleLine Total Return Bond Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 6.2%				
3,596,243	AASET Ltd., Series 2018-1A-B	5.44% (a)	01/16/2038	2,858,013
33,561,734	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	31,240,772
20,665,702	AASET Trust, Series 2020-1A-A	3.35% (a)	01/16/2040	19,609,684
45,000,000	Affirm Asset Securitization Trust, Series 2020-A-A	2.10% (a)	02/18/2025	45,116,365
5,079,036	Affirm Asset Securitization Trust, Series 2020-Z1-A	3.46% (a)	10/15/2024	5,177,379
12,950,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	12,771,303
11,550,000	Aligned Data Centers Issuer LLC, Series 2021-1A-B	2.48% (a)	08/15/2046	11,427,605
5,107,789	Aqua Finance Trust, Series 2017-A-A	3.72% (a)	11/15/2035	5,207,380
21,500,000	Bojangles LLC, Series 2020-1A-A2	3.83% (a)	10/20/2050	22,075,839
34,719,920	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	34,780,228
10,000,000	Cajun Global LLC, Series 2021-1-A2	3.93% (a)	11/20/2051	10,003,173
42,453,125	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	42,384,449
15,000,000	CANON, Series 2021-0001	3.50% (c)	11/05/2023	15,000,000
22,989,041	Carbon Level Mitigation Trust, Series 2021-3-CERT	0.00% (a)	09/08/2051	18,880,118
27,814,425	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	27,797,347
6,506,896	Castlelake Aircraft Securitization Trust, Series 2018-1-A	4.13% (a)	06/15/2043	6,464,757
19,969,504	Castlelake Aircraft Structured Trust, Series 2017-1R-A	2.74% (a)	08/15/2041	19,841,220
17,737,625	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	17,676,558
568,423	CLUB Credit Trust, Series 2017-P2-C	4.91% (a)	01/15/2024	569,148
12,219,225	Coinstar Funding LLC, Series 2017-1A-A2	5.22% (a)	04/25/2047	12,212,610
3,729,086	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% (a)	05/25/2040	3,794,178
100,000,000	Consumer Receivables Asset Investment Trust, Series 2021-2-A1X (3 Month LIBOR USD + 3.00% , 3.00% Floor)	3.22% (a)	03/24/2023	100,372,800
9,758,722	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	9,902,176
39,300,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	38,634,910
34,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	33,741,294
3,350,000	DataBank Issuer, Series 2021-2A-B	2.79% (a)	10/25/2051	3,346,228
42,000,000	DB Master Finance LLC, Series 2021-1A-A23	2.79% (a)	11/20/2051	42,060,421
6,000,000	Diamond Issuer, Series 2021-1A-B	2.70% (a)	11/20/2051	5,970,482
22,221,752	Dividend SLR, Series 2019-1-A	3.67% (a)	08/22/2039	23,208,493
36,598,125	Domino's Pizza Master Issuer LLC, Series 2019-1A-A2	3.67% (a)	10/25/2049	38,658,640
33,352,147	ECAF Ltd., Series 2015-1A-A2	4.95% (a)	06/15/2040	31,481,926
2,932,550	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	2,930,295
4,410,118	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	4,522,464
22,729,696	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(l)	12/15/2044	22,170,909
28,713,671	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	28,695,779
22,588,724	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	21,517,070
3,084,810	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	3,198,292
8,197,442	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	8,572,829
11,235,343	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (a)	12/15/2038	10,927,674
16,207,427	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	16,038,027

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47,640,000	JACK, Series 2019-1A-A23	4.97% (a)	08/25/2049	50,752,674
10,550,000	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	11,125,429
33,196,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	35,121,069
20,288,816	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	19,710,118
7,148,098	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	6,970,404
66,087,938	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% (a)	01/15/2042	64,678,084
3,552,576	LendingClub Receivables Trust, Series 2020-3-A	3.50% (a)	01/16/2046	3,581,207
5,212,782	LendingClub Receivables Trust, Series 2020-5A-A	3.50% (a)	03/15/2046	5,229,986
1,876,092	Loanpal Solar Loan Ltd., Series 2021-1GS-B	2.84% (a)	01/20/2048	1,900,695
14,295,754	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	14,027,036
1,280,463	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-B	3.43% (a)	10/15/2046	1,290,725
41,238,400	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	43,275,651
17,737,946	Mosaic Solar Loan Trust, Series 2017-2A-A	3.82% (a)	06/22/2043	18,486,436
10,333,570	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	10,925,237
13,095,550	Mosaic Solar Loan Trust, Series 2018-2GS-A	4.20% (a)	02/22/2044	13,972,277
2,252,860	Mosaic Solar Loan Trust, Series 2019-1A-A	4.37% (a)	12/21/2043	2,414,818
23,000,000	Navient Private Education Loan Trust, Series 2017-A-B	3.91% (a)	12/16/2058	23,217,976
30,000,000	Navient Private Education Loan Trust, Series 2018-BA-B	4.13% (a)	12/15/2059	30,258,240
13,000,000	Navigator Aircraft Ltd., Series 2021-1-B	3.57% (a)(l)	11/15/2046	13,003,939
15,721,000	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	15,853,509
5,061,814	Newtek Small Business Loan Trust, Series 2018-1-A (Prime Rate - 0.55%)	2.70% (a)	02/25/2044	5,080,550
9,602,265	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	9,794,485
46,024,925	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	46,146,246
17,213,700	Primose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	17,717,740
7,426,277	Prosper Trust, Series 2019-ST1-A	4.50% (a)	07/15/2025	7,551,299
50,000,000	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	49,931,095
18,914,172	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	17,016,097
43,573,347	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	43,195,610
9,518,273	Renew, Series 2017-2A-A	3.22% (a)	09/22/2053	9,829,321
54,000,000	Research-Driven Pagaya Motor Asset Trust, Series 2021-2A-A	2.65% (a)	03/25/2030	53,906,018
42,741,307	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	41,580,239
16,832,409	Sapphire Aviation Finance Ltd., Series 2020-1A-B	4.34% (a)	03/15/2040	14,627,111
17,046,000	SBA Tower Trust	1.88% (a)	01/15/2026	17,037,676
17,750,000	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	17,800,676
9,260,025	ServiceMaster Funding LLC, Series 2020-1-A2II	3.34% (a)	01/30/2051	9,363,845
24,170,688	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	23,284,494
5,384,948	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-B	2.32% (a)	07/20/2037	5,406,985
3,004,543	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-C	3.51% (a)	07/20/2037	3,058,633
5,603,923	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	5,570,076
6,724,708	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-D	3.23% (a)	09/20/2038	6,680,796
6,581,618	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	0.49%	06/15/2039	6,430,444
5,103,690	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	0.47%	12/15/2039	5,005,272
33,474,962	SLVRR, Series 2019-1-A	3.97% (a)	07/15/2044	32,559,522
36,854,734	SoFi Alternative Trust, Series 2021-1-PT2	9.72% (a)(b)	05/25/2030	37,969,737

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118,616,465	SoFi Alternative Trust, Series 2021-2-A	1.25% (a)	08/15/2030	118,623,582
500,000	SoFi Alternative Trust, Series 2021-2-R1	0.00% (a)(c)(j)	08/15/2030	27,593,799
120,000,000	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	120,261,480
950,000	SoFi Alternative Trust, Series 2021-3-R1	0.00% (a)(c)(j)	11/15/2030	58,878,590
61,003,397	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	59,806,876
49,334,369	SoFi Alternative Trust, Series 2021-A-PT2	1.48% (a)(b)	03/15/2047	48,366,725
27,869,335	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	27,973,873
35,720,888	SoFi Alternative Trust, Series 2021-B-PT2	1.76% (a)(b)	02/15/2047	35,859,842
2,778,883	SoFi Professional Loan Program, Series 2016-A-A2	2.76% (a)	12/26/2036	2,789,249
20,000,000	SoFi Professional Loan Program, Series 2017-E-B	3.49% (a)	11/26/2040	20,567,028
13,000,000	SoFi Professional Loan Program, Series 2017-E-C	4.16% (a)	11/26/2040	13,424,895
22,800,000	SoFi Professional Loan Program, Series 2018-A-B	3.61% (a)	02/25/2042	23,472,974
18,000,000	SoFi Professional Loan Program, Series 2018-B-BFX	3.83% (a)	08/25/2047	18,539,231
21,769,606	Sprite Ltd., Series 2017-1-A	4.25% (a)	12/15/2037	21,622,400
30,268,810	Sprite Ltd., Series 2021-1-A	3.75% (a)	11/15/2046	30,022,634
19,790,000	Stack Infrastructure Issuer LLC, Series 2020-1A-A2	1.89% (a)	08/25/2045	19,469,893
20,716,716	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	20,454,132
5,206,606	Stonepeak, Series 2021-1A-A	2.68% (a)	02/28/2033	5,197,271
9,477,745	Stonepeak, Series 2021-1A-B	3.82% (a)	02/28/2033	9,409,780
41,212,990	Sunbird Engine Finance LLC, Series 2020-1A-A	3.67% (a)	02/15/2045	40,407,029
13,286,050	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	14,131,375
13,869,403	Sunnova Helios Issuer LLC, Series 2019-AA-A	3.75% (a)	06/20/2046	14,425,364
14,232,434	Sunnova Helios Issuer LLC, Series 2021-C-B	2.33% (a)	10/20/2048	14,120,192
30,731,623	Sunnova Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	30,805,625
46,189,782	Sunnova Sol Issuer LLC, Series 2020-1A-A	3.35% (a)	02/01/2055	47,556,103
7,800,000	Taco Bell Funding LLC, Series 2021-1A-A23	2.54% (a)	08/25/2051	7,650,809
5,300,000	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (a)	08/25/2051	5,216,907
17,375,000	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	17,285,647
3,692,188	TAL Advantage VII LLC, Series 2020-1A-B	3.29% (a)	09/20/2045	3,710,044
11,214,446	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	11,261,700
9,474,658	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	9,437,586
3,084,670	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	3,099,352
25,306,667	Textainer Marine Containers Ltd., Series 2021-3A-A	1.94% (a)	08/20/2046	24,885,171
17,013,561	Upgrade Master Credit Pass-Thru Trust, Series 2021-PT1-A	23.29% (a)(b)	08/15/2027	18,328,421
2,805,099	Upgrade Master Pass-Thru Trust, Series 2019-ST2-A	3.90% (a)	09/15/2025	2,833,467
19,721,772	Upgrade Master Pass-Thru Trust, Series 2021-PT1-A	5.11% (a)	04/15/2027	20,069,013
15,635,436	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	12.30% (a)(b)	07/15/2027	15,758,456
8,469,778	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	9.86% (a)(b)	08/15/2027	8,494,332
25,268,546	Upgrade Master Pass-Thru Trust, Series 2021-PT5-A	15.47% (a)(b)	10/15/2027	25,775,282
15,810,237	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	15,934,161
12,812,487	Upstart Pass-Through Trust, Series 2021-ST1-A	2.75% (a)	02/20/2027	12,874,468
8,732,104	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	8,784,715
16,403,216	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	16,349,835
10,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	9,899,879
7,500,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	7,437,150
32,425,000	Vantage Data Centers Issuer LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	31,857,631

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56,400,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	55,803,215
17,659,799	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	18,856,736
20,036,814	VR Funding LLC, Series 2020-1A-A	2.79% (a)	11/15/2050	19,893,707
23,126,919	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% (a)(b)	09/14/2022	23,456,207
19,320,000	Wendy's Funding LLC, Series 2019-1A-A2II	4.08% (a)	06/15/2049	20,665,016
47,961,671	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	46,829,296
10,447,500	Wingstop Funding LLC, Series 2020-1A-A2	2.84% (a)	12/05/2050	10,480,986
13,101,680	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	12,902,875
Total Asset Backed Obligations (Cost \$3,010,487,394)				3,012,790,318

Collateralized Loan Obligations - 3.0%

2,000,000	Anchorage Capital Ltd., Series 2014-3RA-B (3 Month LIBOR USD + 1.50%)	1.64% (a)	01/28/2031	1,993,923
36,000,000	Anchorage Capital Ltd., Series 2018-10A-A1A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	10/15/2031	36,017,945
3,000,000	Apidos Ltd., Series 2013-12A-CR (3 Month LIBOR USD + 1.80%)	1.92% (a)	04/15/2031	2,978,183
5,000,000	BlueMountain Ltd., Series 2018-2A-B (3 Month LIBOR USD + 1.70%, 1.70% Floor)	1.86% (a)	08/15/2031	5,006,261
16,500,000	Capital Four Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.45% (a)	01/18/2035	16,498,434
10,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.32% (a)	01/20/2035	10,000,000
61,250,000	CVP Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.32% (a)	01/20/2031	61,179,087
3,500,000	Dryden Ltd., Series 2017-53A-B (3 Month LIBOR USD + 1.40%)	1.52% (a)	01/15/2031	3,476,561
35,250,000	Elevation Ltd., Series 2014-2A-A1R (3 Month LIBOR USD + 1.23%)	1.35% (a)	10/15/2029	35,263,249
25,500,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	07/15/2031	25,509,294
71,370,000	Greywolf Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	1.15% (a)	04/26/2031	71,323,346
1,885,434	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	5.14% (a)(c)	04/28/2025	508,893
5,000,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	3.78% (a)	10/22/2025	4,653,301
6,716,040	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	1.02% (a)	10/18/2027	6,721,152
13,000,000	Halsey Point Ltd., Series 2019-1A-B1 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.33% (a)	01/20/2033	13,004,634
29,213,043	Harbourview Ltd., Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	1.25% (a)	07/18/2031	29,120,219
10,000,000	Highbridge Loan Management Ltd., Series 7A-2015-BR (3 Month LIBOR USD + 1.18%)	1.34% (a)	03/15/2027	9,966,250
6,000,000	Jamestown Ltd., Series 2018-11A-A2 (3 Month LIBOR USD + 1.70%)	1.83% (a)	07/14/2031	5,986,873
56,695,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/25/2030	56,657,501
5,000,000	Jamestown Ltd., Series 2018-6RA-A2A (3 Month LIBOR USD + 1.78%, 1.78% Floor)	1.90% (a)	04/25/2030	5,004,490
4,500,000	Jamestown Ltd., Series 2019-1A-A2 (3 Month LIBOR USD + 2.15%, 2.15% Floor)	2.28% (a)	04/20/2032	4,502,529
30,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	10/15/2031	30,007,875

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12,500,000	Marble Point Ltd., Series 2020-2A-A1R (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.33% (a)	10/15/2034	12,508,825
50,000,000	Marble Point Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.30% (a)	01/22/2035	50,000,000
54,500,000	Midocean Credit Partners, Series 2018-9A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.28% (a)	07/20/2031	54,504,941
83,000,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	1.13% (a)	07/20/2030	83,016,969
65,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	1.38% (a)	10/20/2030	65,017,588
55,000,000	MP Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/25/2034	54,987,484
30,000,000	Nassau Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	1.27% (a)	07/15/2031	29,865,000
19,280,834	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	1.43% (a)	11/15/2030	19,293,562
38,668,291	Northwoods Capital Ltd., Series 2018-11BA-A1 (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.22% (a)	04/19/2031	38,690,538
75,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	07/15/2031	74,795,125
28,000,000	Prudential PLC, Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	1.27% (a)	07/15/2031	28,008,243
2,500,000	Regatta Funding Ltd., Series 2018-1A-B (3 Month LIBOR USD + 1.65%)	1.77% (a)	07/17/2031	2,498,132
20,000,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	1.31% (a)	10/25/2031	20,007,546
39,000,000	Rockford Tower Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%)	1.26% (a)	05/20/2031	39,019,688
50,000,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/18/2031	49,993,949
36,500,000	Sound Point Ltd., Series 2015-2A-ARRR (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.34% (a)	07/20/2032	36,491,102
18,000,000	Sound Point Ltd., Series 2018-2A-C (3 Month LIBOR USD + 1.95%)	2.07% (a)	07/26/2031	17,869,065
28,000,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.30% (a)	10/26/2031	28,034,998
25,250,000	Sound Point Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.30% (a)	10/25/2034	25,250,957
30,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.20% (a)	04/21/2031	29,980,505
34,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.32% (a)	06/15/2031	33,914,901
10,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	1.92% (a)	04/15/2032	10,000,262
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.31% (a)	01/18/2035	20,000,000
75,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.33% (a)	10/20/2031	74,783,609
25,000,000	Wellfleet Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.22% (a)	07/17/2031	24,981,434
46,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.33% (a)	10/20/2031	46,000,395
4,000,000	Wind River Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.00%)	2.12% (a)	10/18/2030	3,966,838
6,971,311	Wind River Ltd., Series 2014-1A-ARR (3 Month LIBOR USD + 1.05%, 1.05% Floor)	1.17% (a)	07/18/2031	6,971,333

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
40,000,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.26% (a)	01/15/2031	40,000,505
Total Collateralized Loan Obligations (Cost \$1,452,605,262)				1,455,833,494
Non-Agency Commercial Mortgage Backed Obligations - 11.5%				
850,000	1211 Avenue of the Americas Trust, Series 2015-1211-C	4.14% (a)(b)	08/10/2035	891,999
7,949,000	20 Times Square Trust, Series 2018-20TS-F	3.10% (a)(b)	05/15/2035	7,529,771
5,856,000	20 Times Square Trust, Series 2018-20TS-G	3.10% (a)(b)	05/15/2035	5,473,390
3,683,000	280 Park Avenue Mortgage Trust, Series 2017-280P-F (1 Month LIBOR USD + 2.83%, 2.83% Floor)	2.94% (a)	09/15/2034	3,647,495
2,010,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.50% (a)	12/18/2037	2,007,883
11,551,000	Alen Mortgage Trust, Series 2021-ACEN-E (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.11% (a)	04/15/2034	11,571,741
128,996,047	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	0.97% (a)(b)(d)	05/15/2053	8,633,809
21,947,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XB	0.49% (a)(b)(d)	10/15/2054	987,088
2,531,000	Arbor Realty Ltd., Series 2020-FL1-AS (Secured Overnight Financing Rate 30 Day Average + 1.51%, 1.40% Floor)	1.56% (a)	02/15/2035	2,533,215
6,300,000	Arbor Realty Ltd., Series 2021-FL1-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.61% (a)	12/15/2035	6,292,516
2,700,000	Arbor Realty Ltd., Series 2021-FL1-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	12/15/2035	2,701,012
11,007,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	12/15/2036	10,438,763
10,001,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.06% (a)	06/15/2035	9,994,518
28,877,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.41% (a)	06/15/2035	28,153,002
13,685,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.51% (a)	06/15/2035	13,083,748
35,435,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-D	3.18% (a)(b)	01/15/2032	35,282,697
7,505,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-E	3.18% (a)(b)	01/15/2032	7,274,903
11,999,090	Banc of America Commercial Mortgage Trust, Series 2007-5-XW	0.00% (a)(b)(d)	02/10/2051	120
4,000,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-B	4.36% (b)	09/15/2048	4,111,423
54,298,913	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-XA	0.79% (b)(d)	09/15/2048	1,410,729
2,121,000	Banc of America Commercial Mortgage Trust, Series 2016-UB10-C	4.85% (b)	07/15/2049	2,287,932
895,814	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.46% (a)	03/15/2036	890,342
9,823,000	BANK, Series 2017-BNK4-C	4.37% (b)	05/15/2050	10,344,199
38,353,428	BANK, Series 2017-BNK4-XA	1.38% (b)(d)	05/15/2050	2,004,987
4,916,000	BANK, Series 2017-BNK5-B	3.90% (b)	06/15/2060	5,257,908
1,960,000	BANK, Series 2017-BNK5-C	4.25% (b)	06/15/2060	2,063,377
86,201,463	BANK, Series 2017-BNK5-XA	1.04% (b)(d)	06/15/2060	3,275,242
147,897,601	BANK, Series 2018-BN10-XA	0.71% (b)(d)	02/15/2061	5,590,988

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
92,376,882	BANK, Series 2019-BN16-XA	0.95% (b)(d)	02/15/2052	5,227,515
43,097,000	BANK, Series 2019-BN19-AS	3.45%	08/15/2061	45,876,252
1,099,000	BANK, Series 2019-BN20-AS	3.24% (b)	09/15/2062	1,161,783
1,704,000	BANK, Series 2019-BN20-C	3.65% (b)	09/15/2062	1,735,439
5,000,000	BANK, Series 2019-BN21-C	3.52% (b)	10/17/2052	5,065,047
55,758,575	BANK, Series 2020-BN27-XA	1.16% (b)(d)	04/15/2063	4,607,242
62,007,000	BANK, Series 2020-BN30-XB	0.72% (b)(d)	12/15/2053	3,588,060
112,743,000	BANK, Series 2021-BN35-XB	0.59% (b)(d)	06/15/2064	6,018,898
6,010,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	08/15/2036	5,992,369
6,743,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.81% (a)	08/15/2036	6,695,878
28,585,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.61% (a)	08/15/2036	28,297,075
31,209,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.61% (a)	08/15/2036	30,923,048
185,194,679	Barclays Commercial Mortgage Trust, Series 2019-C4-XA	1.59% (b)(d)	08/15/2052	17,604,199
74,340,820	Barclays Commercial Mortgage Trust, Series 2019-C5-XA	0.89% (b)(d)	11/15/2052	3,879,676
3,066,263	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	10/15/2037	3,060,916
45,454,000	BBCMS Mortgage Trust, Series 2018-CBM-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	07/15/2037	45,439,096
21,385,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	3.66% (a)	07/15/2037	21,192,635
5,775,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	3.34% (a)	03/15/2037	5,209,997
11,799,000	BBCMS Mortgage Trust, Series 2020-C6-F5TB	3.69% (a)(b)	02/15/2053	11,829,347
12,497,250	BBCMS Mortgage Trust, Series 2020-C6-F5TC	3.69% (a)(b)	02/15/2053	11,848,546
188,652,759	BBCMS Mortgage Trust, Series 2020-C6-XA	1.05% (b)(d)	02/15/2053	12,956,690
48,737,476	BBCMS Mortgage Trust, Series 2021-C11-XA	1.39% (b)(d)	09/15/2054	4,956,962
34,040,000	BBCMS Mortgage Trust, Series 2021-C11-XB	0.97% (b)(d)	09/15/2054	2,932,066
137,674,366	BBCMS Mortgage Trust, Series 2021-C9-XA	1.64% (b)(d)	02/15/2054	16,172,979
68,467,000	BBCMS Mortgage Trust, Series 2021-C9-XB	0.99% (b)(d)	02/15/2054	5,585,784
4,125,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.86% (a)	08/15/2036	4,125,239
37,344,217	Benchmark Mortgage Trust, Series 2018-B7-XA	0.44% (b)(d)	05/15/2053	873,235
29,634,035	Benchmark Mortgage Trust, Series 2018-B8-XA	0.64% (b)(d)	01/15/2052	1,065,213
133,162,895	Benchmark Mortgage Trust, Series 2019-B15-XA	0.82% (b)(d)	12/15/2072	6,956,709
80,252,073	Benchmark Mortgage Trust, Series 2019-B9-XA	1.04% (b)(d)	03/15/2052	5,008,901
75,292,983	Benchmark Mortgage Trust, Series 2020-B16-XA	0.93% (b)(d)	02/15/2053	4,804,498
75,443,424	Benchmark Mortgage Trust, Series 2020-B17-XA	1.42% (b)(d)	03/15/2053	6,193,596
13,462,000	Benchmark Mortgage Trust, Series 2020-B18-AGND	3.74% (a)	07/15/2053	13,746,020
2,432,000	Benchmark Mortgage Trust, Series 2020-B18-AGNE	3.76% (a)	07/15/2053	2,438,644
91,375,813	Benchmark Mortgage Trust, Series 2020-B18-XA	1.79% (b)(d)	07/15/2053	9,636,786
239,134,966	Benchmark Mortgage Trust, Series 2020-B19-XA	1.78% (b)(d)	09/15/2053	24,791,098
71,036,263	Benchmark Mortgage Trust, Series 2020-B22-XA	1.52% (b)(d)	01/15/2054	8,142,631
276,099,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% (b)(d)	09/15/2043	9,731,109
233,154,473	Benchmark Mortgage Trust, Series 2021-B24-XA	1.15% (b)(d)	03/15/2054	19,017,571

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
122,294,005	Benchmark Mortgage Trust, Series 2021-B28-XA	1.29% (b)(d)	08/15/2054	11,511,168
59,609,000	Benchmark Mortgage Trust, Series 2021-B28-XB	0.96% (b)(d)	08/15/2054	4,980,910
66,420,000	Benchmark Mortgage Trust, Series 2021-B29-XB	0.70% (a)(b)(d)	09/15/2054	4,153,236
365,834,719	Benchmark Mortgage Trust, Series 2021-B30-XA	0.82% (b)(d)	11/15/2054	24,776,083
672,000	BFLD, Series 2019-DPLO-B (1 Month LIBOR USD + 1.34%, 1.34% Floor)	1.45% (a)	10/15/2034	669,405
3,801,000	BFLD, Series 2019-DPLO-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.35% (a)	10/15/2034	3,731,937
54,537,000	BHMS Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.36% (a)	07/15/2035	54,578,579
27,680,000	Braemar Hotels and Resorts Trust, Series 2018-PRME-A (1 Month LIBOR USD + 0.82%, 0.82% Floor)	0.93% (a)	06/15/2035	27,679,673
469,460	BSPRT Issuer Ltd., Series 2018-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.16% (a)	09/15/2035	469,815
2,452,752	BSPRT Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.26% (a)	05/15/2029	2,461,339
9,834,000	BSPRT Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.21% (a)	03/15/2036	9,819,603
77,279,000	BX Commercial Mortgage Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	4.12% (a)	10/15/2036	76,710,829
56,748,000	BX Commercial Mortgage Trust, Series 2021-VOLT-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	09/15/2036	56,381,856
24,745,000	BX Commercial Mortgage Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.51% (a)	09/15/2036	24,580,169
5,021,000	BX Commercial Mortgage Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.96% (a)	10/15/2038	5,000,972
47,161,400	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	07/15/2034	47,271,739
37,516,459	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	1.20% (a)	09/15/2037	37,388,677
5,350,314	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.09% (a)	09/15/2037	5,181,170
2,014,000	BX Trust, Series 2019-ATL-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.35% (a)	10/15/2036	1,957,597
5,160,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	04/15/2034	5,105,293
8,600,959	BX Trust, Series 2019-MMP-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	08/15/2036	8,504,253
173,184,000	BX Trust, Series 2019-OC11-E	4.08% (a)(b)	12/09/2041	172,279,304
326,679,000	BX Trust, Series 2019-OC11-XB	0.18% (a)(b)(d)	12/09/2041	5,097,303
17,731,000	BX Trust, Series 2021-BXMF-G (1 Month LIBOR USD + 3.35%, 3.35% Floor)	3.44% (a)	10/15/2026	17,417,090
20,366,000	BX Trust, Series 2021-SOAR-J (1 Month LIBOR USD + 3.75%, 3.75% Floor)	3.86% (a)	06/15/2038	20,191,661
3,450,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	4.04% (a)	06/15/2023	3,456,197
64,872,075	California Housing Finance, Series 2021-2-X	0.84% (b)(d)	03/25/2035	4,321,129
87,355,445	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.27% (b)(d)	05/10/2050	4,170,393
5,723,000	CD Commercial Mortgage Trust, Series 2017-CD6-B	3.91% (b)	11/13/2050	6,054,118
46,942,583	CD Commercial Mortgage Trust, Series 2017-CD6-XA	0.92% (b)(d)	11/13/2050	1,702,842
5,175,000	CD Mortgage Trust, Series 2017-CD6-C	4.26% (b)	11/13/2050	5,467,511

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,517,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-AM	3.69%	05/10/2058	4,773,386
7,155,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-C	4.85% (b)	05/10/2058	7,624,654
84,293,870	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.64% (b)(d)	05/10/2058	4,837,937
5,000,000	CFCRE Commercial Mortgage Trust, Series 2016-C6-C	4.20% (b)	11/10/2049	5,179,389
36,946,982	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.50% (b)(d)	06/15/2050	2,393,492
5,275,000	CHCP Ltd., Series 2021-FL1-B (Secured Overnight Financing Rate 30 Day Average + 1.76%, 1.65% Floor)	1.81% (a)	02/15/2038	5,283,873
4,125,000	CHCP Ltd., Series 2021-FL1-C (Secured Overnight Financing Rate 30 Day Average + 2.21%, 2.10% Floor)	2.26% (a)	02/15/2038	4,140,617
169,352,439	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.72% (a)(b)(d)	09/10/2045	814,450
137,172,296	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.12% (b)(d)	03/10/2047	2,676,231
72,897,598	Citigroup Commercial Mortgage Trust, Series 2014-GC21-XA	1.15% (b)(d)	05/10/2047	1,678,314
170,779,434	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.96% (b)(d)	10/10/2047	3,785,736
6,265,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-B	3.77%	02/10/2048	6,456,044
9,978,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-C	4.42% (b)	02/10/2048	10,333,183
3,685,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(b)	02/10/2048	3,556,414
184,692,757	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.33% (b)(d)	02/10/2048	6,360,394
4,404,000	Citigroup Commercial Mortgage Trust, Series 2015-GC29-C	4.14% (b)	04/10/2048	4,569,675
14,310,000	Citigroup Commercial Mortgage Trust, Series 2015-GC33-C	4.57% (b)	09/10/2058	14,211,539
163,826,529	Citigroup Commercial Mortgage Trust, Series 2015-GC33-XA	0.88% (b)(d)	09/10/2058	4,647,628
99,307,562	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.83% (b)(d)	05/10/2049	6,685,385
199,539,925	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.22% (b)(d)	02/10/2049	8,148,512
37,565,396	Citigroup Commercial Mortgage Trust, Series 2016-GC37-XA	1.69% (b)(d)	04/10/2049	2,192,061
93,600,860	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(d)	04/15/2049	4,839,960
54,465,848	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.90% (b)(d)	07/10/2049	3,799,015
87,638,117	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.38% (b)(d)	10/10/2049	4,871,996
244,245,223	Citigroup Commercial Mortgage Trust, Series 2017-B1-XA	0.81% (b)(d)	08/15/2050	8,509,650
43,251,895	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.12% (b)(d)	04/14/2050	1,998,610
3,625,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-D	3.31% (a)(b)	11/10/2042	3,535,061
7,800,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-E	3.31% (a)(b)	11/10/2042	7,174,217
23,804,000	Citigroup Commercial Mortgage Trust, Series 2020-555-E	3.50% (a)(b)	12/10/2041	22,256,135
4,175,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.50% (a)(b)	12/10/2041	3,740,540
12,493,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46-B	3.15% (b)	02/15/2053	12,880,378
51,987,993	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 30 Day Average + 1.36%, 1.25% Floor)	1.41% (a)	08/20/2035	52,152,691
32,731,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 30 Day Average + 1.66%, 1.55% Floor)	1.71% (a)	08/20/2035	32,804,514
29,797,989	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 30 Day Average + 2.01%, 1.90% Floor)	2.06% (a)	08/20/2035	29,767,267
29,666,203	Commercial Mortgage Pass-Through Certificates, Series 2012-CR2-XA	1.61% (b)(d)	08/15/2045	48,024
132,958,854	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3-XA	1.83% (b)(d)	10/15/2045	803,284
30,399,145	Commercial Mortgage Pass-Through Certificates, Series 2012-LC4-XA	1.76% (a)(b)(d)	12/10/2044	304
115,210,398	Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	0.71% (b)(d)	08/10/2046	1,119,165
177,667,245	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.11% (b)(d)	10/10/2046	2,871,636

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
843,000	Commercial Mortgage Pass-Through Certificates, Series 2013-CR13-C	4.88% (b)	11/10/2046	877,740
1,255,255	Commercial Mortgage Pass-Through Certificates, Series 2014-CR14-A2	3.15%	02/10/2047	1,261,720
4,345,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR16-C	4.92% (b)	04/10/2047	4,504,936
7,635,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.70% (b)	08/10/2047	7,882,959
30,400,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C	4.49% (b)	11/10/2047	30,897,833
92,276,244	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA	1.06% (b)(d)	06/10/2047	1,923,867
833,000	Commercial Mortgage Pass-Through Certificates, Series 2015-3BP-F	3.24% (a)(b)	02/10/2035	826,730
905,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-C	4.11% (b)	03/10/2048	939,875
178,217,318	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA	0.88% (b)(d)	03/10/2048	3,709,522
5,360,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-C	4.29% (b)	05/10/2048	5,598,839
7,210,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B	4.48% (b)	10/10/2048	7,719,113
80,216,258	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	0.92% (b)(d)	10/10/2048	2,312,282
17,822,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.31% (b)	02/10/2048	17,891,805
324,800,163	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	1.01% (b)(d)	02/10/2048	7,070,705
26,930,000	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.64% (b)	02/10/2049	28,483,048
1,403,000	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-C	4.67% (b)	02/10/2049	1,462,851
1,617,000	Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D	3.93% (a)(b)	10/10/2029	1,637,469
5,524,000	Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-E	3.81% (a)(b)	10/10/2029	5,472,219
5,248,500	Commercial Mortgage Pass-Through Certificates, Series 2018-COR3-C	4.56% (b)	05/10/2051	5,641,219
18,570,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	09/15/2033	18,460,654
1,425,600	Core Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	12/15/2031	1,395,339
147,561,481	Credit Suisse Mortgage Capital Certificates, Series 2014-USA-X1	0.54% (a)(b)(d)	09/15/2037	2,551,146
21,723,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.26% (a)	05/15/2036	21,739,577
4,606,000	CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.26% (b)	04/15/2050	4,373,098
13,360,000	CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	3.85% (b)	06/15/2057	13,924,834
9,205,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-B	4.12% (b)	08/15/2048	9,483,377
9,759,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.56% (b)	11/15/2048	10,192,777
284,542,464	CSAIL Commercial Mortgage Trust, Series 2015-C4-XA	0.81% (b)(d)	11/15/2048	7,692,406
9,425,000	CSAIL Commercial Mortgage Trust, Series 2016-C5-C	4.65% (b)	11/15/2048	9,902,932
37,106,626	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.87% (b)(d)	01/15/2049	2,488,890

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,020,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.33% (b)	11/15/2049	11,766,788
161,871,560	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.19% (b)(d)	06/15/2050	6,867,029
4,399,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-B	3.89% (b)	11/15/2050	4,579,461
5,511,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-C	4.11% (b)	11/15/2050	5,438,973
89,245,496	CSAIL Commercial Mortgage Trust, Series 2017-CX10-XA	0.71% (b)(d)	11/15/2050	2,852,706
1,677,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	4.92% (b)	11/15/2051	1,851,748
15,894,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	16,926,013
26,395,942	CSAIL Commercial Mortgage Trust, Series 2019-C17-XA	1.36% (b)(d)	09/15/2052	2,145,890
7,924,000	CSAIL Commercial Mortgage Trust, Series 2019-C18-B	3.59%	12/15/2052	8,410,120
252,630,843	CSAIL Commercial Mortgage Trust, Series 2019-C18-XA	1.07% (b)(d)	12/15/2052	15,492,258
3,652,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-C	3.61% (b)	03/15/2053	3,721,552
267,880,605	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.12% (b)(d)	03/15/2053	20,108,859
81,465,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-XB	0.08% (b)(d)	03/15/2053	629,635
4,847,000	CSMC Mortgage-Backed Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	4,882,358
3,799,000	CSMC Trust, Series 2017-CALI-E	3.78% (a)(b)	11/10/2032	3,793,021
6,050,000	CSMC Trust, Series 2017-CALI-F	3.78% (a)(b)	11/10/2032	5,878,088
12,164,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 2.15%, 1.90% Floor)	2.26% (a)	07/15/2032	12,022,332
18,903,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.55%, 3.30% Floor)	3.66% (a)	07/15/2032	18,196,962
3,818,000	CSMC Trust, Series 2017-MOON-D	3.20% (a)(b)	07/10/2034	3,823,666
4,673,000	CSMC Trust, Series 2017-MOON-E	3.20% (a)(b)	07/10/2034	4,659,453
34,600,000	CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 3.97%, 4.73% Floor)	4.72% (a)	07/15/2022	34,634,046
33,136,000	CSMC Trust, Series 2020-NET-A	2.26% (a)	08/15/2037	33,434,171
12,769,000	CSMC Trust, Series 2020-NET-B	2.82% (a)	08/15/2037	12,929,110
144,920,000	CSMC Trust, Series 2020-NET-X	1.26% (a)(b)(d)	08/15/2037	5,971,878
5,903,500	CSMC Trust, Series 2021-B33-A1	3.05% (a)	10/10/2043	6,049,086
23,397,500	CSMC Trust, Series 2021-B33-A2	3.17% (a)	10/10/2043	24,222,143
4,887,333	CSMC Trust, Series 2021-B33-B	3.64% (a)(b)	10/10/2043	5,032,612
109,000,000	CSMC Trust, Series 2021-B33-X	0.50% (a)(b)(d)	10/10/2043	4,413,955
6,452,000	CSWF Trust, Series 2018-TOP-F (1 Month LIBOR USD + 2.75%, 2.75% Floor)	2.86% (a)	08/15/2035	6,435,502
3,928,800	CSWF Trust, Series 2018-TOP-G (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.36% (a)	08/15/2035	3,900,865
7,447,000	DBGS Mortgage Trust, Series 2018-5BP-D (1 Month LIBOR USD + 1.50%, 1.35% Floor)	1.61% (a)	06/15/2033	7,365,428
5,161,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (b)	05/10/2049	5,418,860
59,888,850	DBJPM Mortgage Trust, Series 2020-C9-XA	1.71% (b)(d)	09/15/2053	5,605,357
5,118,000	DBUBS Mortgage Trust, Series 2017-BRBK-E	3.53% (a)(b)	10/10/2034	5,098,111
107,181,271	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.38% (b)(d)	05/10/2049	5,038,077
5,750,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(b)	05/10/2041	5,543,903
11,475,000	DOLP Trust, Series 2021-NYC-F	3.70% (a)(b)	05/10/2041	10,575,184
6,202,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-E	3.96% (a)(b)	12/10/2036	6,257,280
6,520,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	3.96% (a)(b)	12/10/2036	6,196,770
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	2.79% (a)	08/25/2024	1,482,314

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,851,660	FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.74% (a)	08/25/2024	4,859,665
18,328,350	FREMF Mortgage Trust, Series 2018-KC02-C	0.00% (a)(e)	08/25/2025	14,766,970
3,015,000	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	12/16/2036	3,012,826
1,394,338	GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.40% (a)	02/22/2036	1,398,723
9,973,000	Grace Trust, Series 2020-GRCE-D	2.68% (a)(b)	12/10/2040	9,522,981
68,881,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	2.84% (a)	12/15/2036	66,980,745
75,048,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.24% (a)	12/15/2036	70,647,515
25,725,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	09/15/2037	25,799,602
14,873,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	09/15/2037	14,975,534
6,083,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.76% (a)	07/15/2039	6,082,422
9,980,847	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% (a)	04/10/2034	9,982,410
7,968,000	GS Mortgage Securities Corporation Trust, Series 2019-BOCA-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	06/15/2038	7,979,665
7,561,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-D	3.25% (a)(b)	02/10/2037	7,607,004
8,967,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-E	3.25% (a)(b)	02/10/2037	8,805,938
6,760,500	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.25% (a)(b)	02/10/2037	6,551,231
56,900,000	GS Mortgage Securities Corporation Trust, Series 2021-1HTL-A (1 Month LIBOR USD + 3.48%, 3.48% Floor)	3.58% (a)	10/15/2026	56,987,569
3,280,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	3.46% (a)	11/15/2036	3,284,559
16,787,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (1 Month LIBOR USD + 5.00%, 5.00% Floor)	5.11% (a)	11/15/2036	16,838,079
785,623	GS Mortgage Securities Corporation, Series 2011-GC3-X	0.29% (a)(b)(d)	03/10/2044	8
20,578,805	GS Mortgage Securities Corporation, Series 2013-GC10-XA	1.47% (b)(d)	02/10/2046	241,437
206,481,267	GS Mortgage Securities Corporation, Series 2015-GC28-XA	0.99% (b)(d)	02/10/2048	5,311,503
216,160,363	GS Mortgage Securities Corporation, Series 2015-GC32-XA	0.73% (b)(d)	07/10/2048	4,850,876
156,121,897	GS Mortgage Securities Corporation, Series 2015-GC34-XA	1.22% (b)(d)	10/10/2048	5,975,363
202,690,213	GS Mortgage Securities Corporation, Series 2018-GS9-XA	0.43% (b)(d)	03/10/2051	4,732,067
16,399,000	GS Mortgage Securities Corporation, Series 2018-LUAU-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	11/15/2032	16,396,730
15,571,000	GS Mortgage Securities Corporation, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.01% (a)	07/15/2031	15,540,615
3,897,000	GS Mortgage Securities Corporation, Series 2018-TWR-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	07/15/2031	3,765,159
11,950,000	GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.21% (a)	07/15/2031	11,551,074
11,242,000	GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.91% (a)	07/15/2031	10,732,299
4,648,000	GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	4.03% (a)	07/15/2031	4,072,396
14,645,000	GS Mortgage Securities Trust, Series 2015-GC28-C	4.32% (b)	02/10/2048	15,283,600
65,765,558	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (b)(d)	11/10/2048	1,716,974
41,028,562	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.74% (b)(d)	05/10/2049	2,566,447

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
264,494,467	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.20% (b)(d)	10/10/2049	12,327,399
50,107,891	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.58% (b)(d)	11/10/2049	1,231,386
187,847,884	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.11% (b)(d)	08/10/2050	8,833,115
98,700,000	GS Mortgage Securities Trust, Series 2017-GS7-XB	0.35% (b)(d)	08/10/2050	1,740,496
3,443,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSA	4.90% (a)(b)	03/10/2033	3,640,891
6,834,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSB	4.90% (a)(b)	03/10/2033	7,021,529
9,287,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSC	4.90% (a)(b)	03/10/2033	9,270,066
8,990,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSD	4.90% (a)(b)	03/10/2033	8,749,022
11,236,750	GS Mortgage Securities Trust, Series 2018-GS10-WLSE	4.90% (a)(b)	03/10/2033	10,718,268
9,793,000	GS Mortgage Securities Trust, Series 2018-GS9-C	4.36% (b)	03/10/2051	10,456,037
60,672,324	GS Mortgage Securities Trust, Series 2019-GC38-XA	0.96% (b)(d)	02/10/2052	3,485,698
17,087,881	GS Mortgage Securities Trust, Series 2019-GC39-XA	1.13% (b)(d)	05/10/2052	1,067,177
20,564,000	GS Mortgage Securities Trust, Series 2019-GC40-DBD	3.55% (a)(b)	07/10/2052	20,545,332
15,570,000	GS Mortgage Securities Trust, Series 2019-GC40-DBE	3.55% (a)(b)	07/10/2052	15,278,910
181,864,661	GS Mortgage Securities Trust, Series 2020-GC45-XA	0.67% (b)(d)	02/13/2053	8,069,390
56,192,200	GS Mortgage Securities Trust, Series 2020-GSA2-XA	1.73% (a)(b)(d)	12/12/2053	6,788,130
4,628,000	GS Mortgage-Backed Securities Trust, Series 2015-GC32-C	4.42% (b)	07/10/2048	4,818,957
5,692,000	Hilton USA Trust, Series 2016-SFP-A	2.83% (a)	11/05/2035	5,697,200
33,600,610	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2036	32,589,870
6,560,215	IMT Trust, Series 2017-APTS-BFL (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.06% (a)	06/15/2034	6,555,548
2,053,896	IMT Trust, Series 2017-APTS-CFL (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.21% (a)	06/15/2034	2,052,499
2,365,000	J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-D (1 Month LIBOR USD + 1.66%, 1.66% Floor)	1.77% (a)	07/15/2036	2,351,964
6,007,281	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB18-X	0.85% (b)(d)	06/12/2047	60
1,319,651	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB20-X1	0.00% (a)(b)(d)	02/12/2051	2
92,836,307	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C6-XA	1.45% (b)(d)	05/15/2045	2,395
235,507,081	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C8-XA	1.72% (b)(d)	10/15/2045	1,040,423
37,885,137	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-CBX-XA	0.86% (b)(d)	06/15/2045	90,659
14,535,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2014-C20-B	4.40% (b)	07/15/2047	15,175,655
54,422,095	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	0.89% (b)(d)	01/15/2049	1,746,040
1,130,205	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	06/15/2032	1,129,301
9,343,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-MINN-E (1 Month LIBOR USD + 2.75%, 3.50% Floor)	3.75% (a)	11/15/2035	8,460,793
1,900,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2021-MHC-E (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.56% (a)	04/15/2038	1,901,248
725,944	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-C	5.39% (a)(b)	07/15/2046	750,503
905,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-C (1 Month LIBOR USD + 1.45%, 1.34% Floor)	1.56% (a)	02/15/2035	902,054

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,745,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.76% (a)(b)	01/05/2031	11,780,202
5,831,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(b)	07/05/2033	5,946,114
6,097,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% (a)(b)	07/05/2033	6,122,882
13,604,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-COR6-AS	3.41% (b)	11/13/2052	14,407,550
7,366,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-C	3.69% (a)(b)	01/10/2037	7,118,657
40,424,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	39,695,361
70,584,941	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.77% (b)(d)	02/15/2047	933,641
4,787,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.64% (b)	08/15/2047	4,877,152
168,749,895	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.83% (b)(d)	11/15/2047	3,426,500
6,499,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.38% (b)	01/15/2048	6,606,909
179,765,083	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	0.96% (b)(d)	01/15/2048	4,078,852
13,992,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.31% (b)	02/15/2048	14,115,225
10,425,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.81% (a)(b)	02/15/2048	9,310,305
305,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	308,380
20,569,088	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.15% (b)	10/15/2048	20,761,851
32,786,439	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	0.96% (b)(d)	10/15/2048	775,334
34,550,819	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.62% (b)(d)	05/15/2048	588,062
141,520,256	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.50% (b)(d)	07/15/2048	2,190,026
23,865,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.65% (b)	11/15/2048	19,600,382
67,636,496	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.21% (b)(d)	11/15/2048	1,779,841
17,630,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.61% (b)	12/15/2048	18,294,231
32,345,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.73% (b)	03/15/2049	34,287,058
19,872,091	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-XA	1.21% (b)(d)	03/15/2049	790,480
119,128,887	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.55% (b)(d)	06/15/2049	5,906,911
152,517,184	JPMBB Commercial Mortgage Securities Trust, Series 2017-C5-XA	0.94% (b)(d)	03/15/2050	6,026,183
1,725,000	JPMCC Commercial Mortgage Securities Trust, Series 2017-JP5-C	3.85% (b)	03/15/2050	1,761,848
91,533,644	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.48% (b)(d)	06/13/2052	7,742,044
190,235,662	JPMDB Commercial Mortgage Securities Trust, Series 2017-C7-XA	0.85% (b)(d)	10/15/2050	7,495,704
1,844,000	JPMDB Commercial Mortgage Securities Trust, Series 2018-C8-C	4.73% (b)	06/15/2051	1,941,956
1,435,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-B	3.29% (b)	05/13/2053	1,520,912
281,016,374	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-XA	1.66% (b)(d)	05/13/2053	28,571,497
7,875,000	KKR Industrial Portfolio Trust, Series 2021-KDIP-F (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.16% (a)	12/15/2037	7,745,029
1,327,896	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.44% (a)(b)(d)	11/15/2038	722

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,713,000	LCCM, Series 2021-FL3-A (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.55% (a)	11/15/2038	13,765,123
23,953,000	LMREC, Inc., Series 2019-CRE3-A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.50% (a)	12/22/2035	23,955,156
698,771	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.24% (a)	05/15/2028	698,771
9,212,974	LoanCore Issuer Ltd., Series 2019-CRE2-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.24% (a)	05/15/2036	9,225,890
45,101,000	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.61% (a)	05/15/2036	45,086,207
12,625,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.81% (a)	05/15/2036	12,617,210
5,360,000	LSTAR Commercial Mortgage Trust, Series 2015-3-D	3.17% (a)(b)	04/20/2048	5,335,673
18,337,242	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.86% (a)(b)(d)	03/10/2050	472,800
25,000,000	M360 Ltd., Series 2021-CRE3-A (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.60% (a)	11/22/2038	25,087,100
7,162,000	M360 Ltd., Series 2021-CRE3-B (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.35% (a)	11/22/2038	7,187,053
5,731,000	Manhattan West Mortgage Trust, Series 2020-1MW-C	2.33% (a)(b)	09/10/2039	5,657,224
3,510,000	Manhattan West Mortgage Trust, Series 2020-1MW-D	2.33% (a)(b)	09/10/2039	3,385,029
16,733,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	5.36% (a)	11/15/2038	16,675,843
9,760,400	Merit Commercial mortgage Pass-Through Certificates, Series 2020-HILL-E (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.21% (a)	08/15/2037	9,782,363
5,611,051	Merit Commercial Mortgage Pass-Through Certificates, Series 2020-HILL-F (1 Month LIBOR USD + 4.10%, 4.10% Floor)	4.21% (a)	08/15/2037	5,641,085
170,880,000	Merit Commercial mortgage Pass-Through Certificates, Series 2020-HILL-XCP	0.74% (a)(b)(d)	08/15/2037	159,944
1,841,704	Merrill Lynch Mortgage Investors Trust, Series 1998-C1-IO	1.91% (b)(d)	11/15/2026	18
4,736,069	MF1 Ltd., Series 2020-FL3-A (Secured Overnight Financing Rate 30 Day Average + 2.16%, 2.05% Floor)	2.21% (a)	07/15/2035	4,778,689
9,550,366	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 30 Day Average + 0.96%, 0.85% Floor)	1.01% (a)	07/15/2036	9,556,468
10,000,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 30 Day Average + 1.31%, 1.20% Floor)	1.36% (a)	07/15/2036	10,026,140
3,600,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-C (Secured Overnight Financing Rate 30 Day Average + 1.81%, 1.70% Floor)	1.86% (a)	07/15/2036	3,611,534
6,055,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL6-D (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.66% (a)	07/16/2036	6,048,551
12,625,000	MFT Trust, Series 2020-ABC-A	3.36% (a)	02/10/2042	12,665,804
5,326,000	MFT Trust, Series 2020-ABC-B	3.48% (a)(b)	02/10/2042	5,280,222
4,220,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.91% (a)	04/15/2038	4,217,545
1,000,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	919,660
11,401,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.16% (a)(b)	10/15/2030	10,382,682
134,061,713	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.58% (b)(d)	10/15/2046	1,022,448
27,808,967	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.28% (b)(d)	02/15/2046	250,395

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,450,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.50% (b)	10/15/2047	13,718,115
37,950,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	39,160,597
20,087,700	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B	4.16%	02/15/2048	20,993,858
5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.45% (b)	02/15/2048	5,594,576
193,566,260	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.26% (b)(d)	02/15/2048	5,678,363
10,616,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-C	4.14% (b)	07/15/2050	10,895,271
8,460,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.53% (b)	10/15/2048	8,865,373
10,056,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-B	4.50% (b)	12/15/2047	10,615,303
19,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.50% (b)	12/15/2047	19,810,908
1,517,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-D	3.24% (a)(b)	12/15/2047	1,402,614
136,503,934	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.19% (b)(d)	01/15/2049	5,292,667
7,564,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	4.27% (b)	11/15/2049	7,721,419
42,409,467	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA	1.26% (b)(d)	05/15/2050	2,220,242
16,156,837	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.40% (a)(b)(d)	11/12/2041	34,812
9,900,000	Morgan Stanley Capital Trust, Series 2007-T27-B	6.01% (a)(b)	06/11/2042	9,923,855
7,137,000	Morgan Stanley Capital Trust, Series 2015-UBS8-B	4.32% (b)	12/15/2048	7,347,287
25,775,756	Morgan Stanley Capital Trust, Series 2015-UBS8-XA	0.87% (b)(d)	12/15/2048	743,623
12,140,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.31% (a)	11/15/2034	12,135,205
17,935,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2034	17,389,256
9,187,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.46% (a)	11/15/2034	8,410,258
146,325,098	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.34% (b)(d)	06/15/2050	7,612,900
8,000,000	Morgan Stanley Capital Trust, Series 2018-MP-E	4.28% (a)(b)	07/11/2040	7,173,486
10,525,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.66% (a)	07/15/2035	10,437,153
10,748,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	07/15/2035	10,680,651
5,305,000	Morgan Stanley Capital Trust, Series 2019-H7-AS	3.52%	07/15/2052	5,656,957
78,711,611	Morgan Stanley Capital Trust, Series 2019-L2-XA	1.02% (b)(d)	03/15/2052	4,818,717
3,845,000	Morgan Stanley Capital Trust, Series 2019-L3-AS	3.49%	11/15/2052	4,141,195
157,034,223	Morgan Stanley Capital Trust, Series 2019-L3-XA	0.64% (b)(d)	11/15/2052	6,870,263
3,355,000	Morgan Stanley Capital Trust, Series 2019-NUGS-D (1 Month LIBOR USD + 1.80%, 3.30% Floor)	3.30% (a)	12/15/2036	3,364,643
1,315,000	Morgan Stanley Capital Trust, Series 2019-PLND-B (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.41% (a)	05/15/2036	1,300,430
6,002,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.26% (a)	05/15/2036	5,788,340

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,200,000	Morgan Stanley Capital Trust, Series 2020-HR8-B	2.70%	07/15/2053	2,201,459
24,004,000	Morgan Stanley Capital Trust, Series 2020-L4-B	3.08%	02/15/2053	24,595,507
287,868,451	Morgan Stanley Capital Trust, Series 2020-L4-XA	1.08% (b)(d)	02/15/2053	21,697,048
4,353,603	Morgan Stanley Capital Trust, Series 2021-ILP-A (1 Month LIBOR USD + 0.78%, 0.78% Floor)	0.89% (a)	11/15/2023	4,343,311
17,924,725	Morgan Stanley Capital Trust, Series 2021-ILP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	1.69% (a)	11/15/2023	17,875,936
10,779,000	Morgan Stanley Capital Trust, Series 2021-L6-C	3.46% (b)	06/15/2054	10,973,867
4,661,000	Morgan Stanley Capital, Series 2017-HR2-C	4.22% (b)	12/15/2050	4,916,056
7,794,000	MRCO Mortgage Trust, Series 2019-PARK-F	2.72% (a)	12/15/2036	7,495,931
32,926,000	MRCO Mortgage Trust, Series 2019-PARK-G	2.72% (a)	12/15/2036	30,985,602
1,160,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	10/15/2037	1,155,242
12,222,860	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.06% (a)	06/15/2035	12,092,365
13,188,800	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-D	3.75% (a)	12/15/2038	13,177,274
30,009,000	New York Mortgage Trust, Series 2019-NYT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	12/15/2035	29,906,870
14,792,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	02/15/2036	14,781,010
3,725,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	02/15/2036	3,721,193
4,425,000	NLY Commercial Mortgage Trust, Series 2019-FL2-C (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.46% (a)	02/15/2036	4,423,982
6,901,000	One Market Plaza Trust, Series 2017-1MKT-C	4.02% (a)	02/10/2032	6,899,008
10,735,000	OPG Trust, Series 2021-PORT-D (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.24% (a)	10/15/2036	10,550,554
21,269,000	OPG Trust, Series 2021-PORT-J (1 Month LIBOR USD + 3.35%, 3.35% Floor)	3.46% (a)	10/15/2036	20,978,519
1,999,900	PFP Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.96% (a)	04/14/2038	1,992,455
37,079,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	33,510,321
2,985,000	SoHo Trust, Series 2021-SOHO-B	2.70% (a)(b)	08/10/2038	2,816,978
1,629,000	SREIT Trust, Series 2021-IND-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.65% (a)	10/15/2038	1,614,744
56,592,000	SREIT Trust, Series 2021-IND-G (1 Month LIBOR USD + 3.27%, 3.27% Floor)	3.38% (a)	10/15/2038	56,099,791
32,600,000	SREIT Trust, Series 2021-MFP2-J (1 Month LIBOR USD + 3.92%, 3.92% Floor)	4.02% (a)	11/15/2036	32,602,934
5,300,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	2.13% (a)	11/15/2038	5,271,147
46,119,000	Structured Adjustable Rate Mortgage Loan Trust, Series BMOC-8836-PT	1.98% (b)	01/25/2032	46,610,816
43,600,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-3975-DUS	1.91% (b)	11/04/2051	43,886,125
21,200,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-3990-DUS	2.13% (b)	01/14/2032	21,484,875
96,408,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-3992-DUS	2.16% (b)	01/14/2032	98,336,160
45,267,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-3995-DUS	2.32% (b)	12/25/2031	46,724,032

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
53,950,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-3997-DUS	1.96% (b)	01/01/2032	54,051,156
33,675,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4008-DUS	2.03% (b)	12/01/2051	34,253,789
24,500,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4010-DUS	2.00% (b)	12/02/2051	24,515,312
41,850,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4011-DUS	2.00% (b)	12/02/2051	41,889,234
43,878,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4014-DUS	1.80% (b)	12/02/2051	43,672,322
30,761,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4023-DUS	1.89% (b)	12/03/2051	30,626,421
12,000,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4025-DUS	2.01% (b)	12/03/2051	11,910,000
69,169,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4043-DUS	1.93% (b)	12/10/2051	69,514,845
51,688,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4053-DUS	2.02% (b)	12/16/2051	51,817,220
46,000,000	Structured Adjustable Rate Mortgage Loan Trust, Series MS-3000-PT	1.94% (b)	11/02/2051	46,235,391
69,100,000	Structured Adjustable Rate Mortgage Loan Trust, Series SNE-X-1250-A	2.05% (b)	02/25/2032	69,996,141
18,033,000	Structured Adjustable Rate Mortgage Loan Trust, Series SNE-X-1255-A	2.36% (b)	11/23/2051	18,388,025
67,509,000	Structured Adjustable Rate Mortgage Loan Trust, Series SNE-X-1301-A	1.84% (b)	12/03/2051	67,509,000
19,170,000	Structured Adjustable Rate Mortgage Loan Trust, Series SNE-X-1304-A	1.92% (b)	12/03/2051	18,963,323
19,000,000	Structured Adjustable Rate Mortgage Loan Trust, Series SNE-X-1318-A	1.99% (b)	12/07/2051	19,256,797
95,000,000	Structured Adjustable Rate Mortgage Loan Trust, Series SNE-X-1338-A	2.07% (b)	12/09/2051	96,829,492
60,975,000	Structured Adjustable Rate Mortgage Loan Trust, Series SNE-X-1357-A	1.88% (b)	12/14/2051	60,924,982
7,562,909	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	3.58% (a)	11/11/2034	7,394,033
12,261,000	TPG Real Estate Finance Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	03/15/2038	12,296,250
2,535,685	TRTX Issuer Ltd., Series 2019-FL3-A (Secured Overnight Financing Rate 30 Day Average + 1.26%, 1.15% Floor)	1.31% (a)	10/15/2034	2,543,769
31,066,000	TRTX Issuer Ltd., Series 2019-FL3-AS (Secured Overnight Financing Rate 30 Day Average + 1.56%, 1.45% Floor)	1.61% (a)	10/15/2034	31,145,622
24,918,491	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	03/15/2038	24,773,747
8,000,000	UBS Commercial Mortgage Trust, Series 2017-C1-C	4.44%	06/15/2050	7,823,554
87,728,139	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.53% (b)(d)	06/15/2050	5,783,337
1,154,000	UBS Commercial Mortgage Trust, Series 2017-C2-C	4.30% (b)	08/15/2050	1,195,279
6,857,000	UBS Commercial Mortgage Trust, Series 2017-C3-B	4.09% (b)	08/15/2050	7,195,043
12,375,047	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.08% (b)(d)	08/15/2050	551,774
3,561,000	UBS Commercial Mortgage Trust, Series 2017-C4-B	4.24% (b)	10/15/2050	3,746,668
4,100,000	UBS Commercial Mortgage Trust, Series 2017-C5-C	4.31% (b)	11/15/2050	4,233,552
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.44% (b)	12/15/2050	3,080,589

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,530,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.70% (b)	02/15/2051	9,266,095
1,500,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	4.88% (b)	03/15/2051	1,617,289
43,109,427	UBS Commercial Mortgage Trust, Series 2018-C9-XA	0.87% (b)(d)	03/15/2051	1,991,858
8,350,000	UBS Commercial Mortgage Trust, Series 2019-C17-AS	3.20%	10/15/2052	8,689,511
14,858,000	UBS Commercial Mortgage Trust, Series 2019-C18-AS	3.38% (b)	12/15/2052	15,706,552
9,705,000	UBS Commercial Mortgage Trust, Series 2019-C18-B	3.68% (b)	12/15/2052	10,335,485
61,109,413	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.81% (a)(b)(d)	08/10/2049	441,179
4,346,710	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	4,514,717
11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% (b)	02/15/2048	11,677,660
361,901,117	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.20% (b)(d)	02/15/2048	11,378,135
3,187,500	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	3,146,789
200,217,754	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.86% (b)(d)	02/15/2048	4,579,501
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.60% (b)	11/15/2048	9,945,779
124,796,096	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	0.97% (b)(d)	11/15/2048	3,888,834
234,207,183	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.30% (b)(d)	04/15/2050	7,370,805
12,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.56% (b)	09/15/2058	12,450,920
8,438,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.29% (b)	07/15/2058	8,779,996
1,794,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.69% (b)	12/15/2048	1,904,088
97,847,439	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.96% (b)(d)	12/15/2048	3,312,850
14,269,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.71% (b)	01/15/2059	14,762,647
4,250,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-B	4.09%	06/15/2049	4,285,742
5,888,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.05% (b)	06/15/2049	5,602,891
2,390,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	2,444,469
10,988,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-C	4.49% (b)	12/15/2049	11,393,756
5,890,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC24-C	4.43% (b)	10/15/2049	6,160,898
2,155,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.39% (b)	11/15/2049	2,259,998
110,280,681	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.62% (b)(d)	11/15/2049	6,168,473
206,225,634	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA	1.09% (b)(d)	09/15/2050	9,639,790
8,014,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.51% (b)	11/15/2050	8,095,811
1,904,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-C	4.30% (b)	12/15/2050	2,009,784
49,912,298	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	0.88% (b)(d)	12/15/2050	2,276,230
1,758,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/15/2060	1,883,369
161,403,258	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.66% (b)(d)	03/15/2051	5,607,811
134,950,249	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-XA	1.41% (b)(d)	05/15/2052	10,844,157
3,193,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (b)	06/15/2052	3,437,761
48,765,901	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.33% (b)(d)	06/15/2052	3,835,219
24,972,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-AS	3.14%	08/15/2052	26,208,464
79,407,921	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.59% (b)(d)	08/15/2052	7,449,448
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C53-C	3.58% (b)	10/15/2052	5,109,133
143,002,541	Wells Fargo Commercial Mortgage Trust, Series 2019-C54-XA	0.84% (b)(d)	12/15/2052	8,075,311
28,088,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-AS	2.94%	02/15/2053	28,826,543
52,886,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XB	0.82% (b)(d)	02/15/2053	3,199,643
163,226,620	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	1.42% (b)(d)	06/15/2053	14,883,901
118,827,369	Wells Fargo Commercial Mortgage Trust, Series 2020-C57-XA	2.09% (b)(d)	08/15/2053	16,729,456
97,169,280	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	1.88% (b)(d)	07/15/2053	12,558,993
175,431,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-XA	1.38% (b)(d)	11/15/2054	17,082,944

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,022,574	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.91% (a)	02/15/2040	2,019,112
659,041	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.61% (a)	02/15/2040	657,719
1,658,965	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	3.76% (a)	02/15/2040	1,667,317
64,720,014	WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA	1.76% (a)(b)(d)	08/15/2045	203,803
32,395,657	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.85% (a)(b)(d)	11/15/2045	230,579
95,779,825	WF-RBS Commercial Mortgage Trust, Series 2013-C18-XA	0.78% (b)(d)	12/15/2046	1,243,155
146,257,100	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.01% (b)(d)	03/15/2047	2,346,739
10,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-B	4.21% (b)	08/15/2047	10,275,539
3,147,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-C	4.23% (b)	08/15/2047	3,135,535
8,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C25-C	4.31% (b)	11/15/2047	8,077,294
164,984,631	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.80% (b)(d)	11/15/2047	3,360,753
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$5,985,146,941)				5,552,680,861
Non-Agency Residential Collateralized Mortgage Obligations - 26.8%				
99,715,636	ABFC Trust, Series 2007-WMC1-A1A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.35%	06/25/2037	89,665,098
12,875,000	Accredited Mortgage Loan Trust, Series 2006-1-M2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.44%	04/25/2036	10,471,854
1,709,044	ACE Securities Corporation Home Equity Loan Trust, Series 2007-ASP1-A2C (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.36%	03/25/2037	1,049,374
12,314,427	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2B (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34%	01/25/2037	9,081,178
2,869,551	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.44%	01/25/2037	2,137,293
2,690,204	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	01/25/2037	2,035,445
76,273,265	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	11/25/2036	31,893,513
4,250,305	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.17%	11/25/2036	2,160,896
4,594,909	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2D (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.32%	11/25/2036	2,425,880
3,102,674	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.38%	02/25/2037	1,764,944
2,719,992	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2D (1 Month LIBOR USD + 0.37%, 0.37% Floor)	0.47%	02/25/2037	1,570,810
3,126,288	Adjustable Rate Mortgage Trust, Series 2004-4-CB1 (1 Month LIBOR USD + 1.15%, 1.15% Floor, 10.00% Cap)	1.25%	03/25/2035	2,848,825
1,296,758	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	2.49% (b)	01/25/2036	1,239,594
21,805,777	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	2.76% (b)	02/25/2036	15,738,479
2,037,992	Adjustable Rate Mortgage Trust, Series 2005-4-2A1	2.77% (b)	08/25/2035	1,992,446
364,842	Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.03% (b)	10/25/2035	343,897
5,065,918	Adjustable Rate Mortgage Trust, Series 2005-8-3A21	2.66% (b)	11/25/2035	4,440,296
12,343,571	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.46% (b)	03/25/2036	8,526,797
8,908,020	Adjustable Rate Mortgage Trust, Series 2006-2-3A1	3.14% (b)	05/25/2036	8,789,116
11,048,955	Adjustable Rate Mortgage Trust, Series 2006-2-5A1	3.56% (b)	05/25/2036	4,118,215
6,795,383	Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.30% (b)	03/25/2037	6,578,052
909,507	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.59% (a)(b)	11/25/2037	992,542

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
363,218	Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.65%	11/25/2033	363,621
1,090,194	Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 2.03% Floor)	2.13%	04/25/2034	1,066,878
617,792	Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.05%	06/25/2034	645,990
6,923,033	Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap)	1.10%	03/25/2035	6,839,404
11,747,779	Aegis Asset Backed Securities Trust, Series 2006-1-A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor, 12.00% Cap)	0.27%	01/25/2037	10,489,748
41,990,629	Ajax Master Trust, Series 2016-1-PC	4.08% (a)(b)	01/01/2057	37,918,903
46,834,593	Ajax Master Trust, Series 2016-2-PC	3.33% (a)(b)	10/25/2056	43,531,944
53,669,675	Ajax Master Trust, Series 2017-1-PC	3.42% (a)(b)	06/25/2057	51,286,693
25,084,827	Ajax Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(l)	06/25/2060	25,047,403
20,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(l)	01/25/2026	20,181,800
6,843,343	Alternative Loan Trust, Series 2005-13CB-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	0.60%	05/25/2035	6,087,435
5,958,223	Alternative Loan Trust, Series 2005-32T1-A9	5.50%	08/25/2035	4,421,907
2,508,134	Alternative Loan Trust, Series 2005-46CB-A14	5.50%	10/25/2035	2,289,847
32,478,480	Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	27,921,976
18,202,279	Alternative Loan Trust, Series 2005-80CB-4A1	6.00%	02/25/2036	13,114,081
3,410,501	Alternative Loan Trust, Series 2006-12CB-A8	6.00%	05/25/2036	2,547,060
11,146,310	Alternative Loan Trust, Series 2006-13T1-A1	6.00%	05/25/2036	7,447,928
2,977,310	Alternative Loan Trust, Series 2006-16CB-A7	6.00%	06/25/2036	2,282,930
4,228,619	Alternative Loan Trust, Series 2006-23CB-2A3	6.50%	08/25/2036	2,148,609
2,127,047	Alternative Loan Trust, Series 2006-2CB-A9	6.00%	03/25/2036	1,383,639
642,971	Alternative Loan Trust, Series 2006-36T2-2A4	6.25%	12/25/2036	398,641
7,637,439	Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.30% (d)(f)	01/25/2037	2,012,057
7,637,439	Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	01/25/2037	3,812,658
3,983,184	Alternative Loan Trust, Series 2006-42-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	01/25/2047	1,835,910
3,983,184	Alternative Loan Trust, Series 2006-42-1A2 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.30% (d)(f)	01/25/2047	1,006,374
2,652,593	Alternative Loan Trust, Series 2006-42-1A3	6.00%	01/25/2047	2,148,031
3,001,682	Alternative Loan Trust, Series 2006-43CB-1A12	5.75%	02/25/2037	2,183,718
10,384,975	Alternative Loan Trust, Series 2006-43CB-1A6	6.00%	02/25/2037	7,727,963
10,283,853	Alternative Loan Trust, Series 2006-45T1-1A1 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	02/25/2037	5,473,598
1,454,198	Alternative Loan Trust, Series 2006-45T1-2A2	6.00%	02/25/2037	1,098,448
6,022,128	Alternative Loan Trust, Series 2006-4CB-1A1	6.00%	04/25/2036	4,237,214
4,817,746	Alternative Loan Trust, Series 2006-7CB-1A14	6.00%	05/25/2036	3,598,240
8,401,279	Alternative Loan Trust, Series 2006-7CB-1A16	6.00%	05/25/2036	6,274,682
2,574,152	Alternative Loan Trust, Series 2006-7CB-1A6	6.00%	05/25/2036	1,922,562
2,607,131	Alternative Loan Trust, Series 2006-7CB-1A9	6.00%	05/25/2036	1,947,193
889,559	Alternative Loan Trust, Series 2006-9T1-A11	6.00%	05/25/2036	543,450
1,120,929	Alternative Loan Trust, Series 2006-J7-1A1	6.25%	11/25/2036	775,045
38,032,673	Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	03/20/2047	32,960,643

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,581,821	Alternative Loan Trust, Series 2006-OA7-1A2 (12 Month US Treasury Average + 0.94%, 0.94% Floor)	1.02%	06/25/2046	3,372,470
6,066,079	Alternative Loan Trust, Series 2007-15CB-A2	5.75%	07/25/2037	4,869,188
7,277,097	Alternative Loan Trust, Series 2007-15CB-A5	5.75%	07/25/2037	5,841,261
1,728,962	Alternative Loan Trust, Series 2007-19-1A34	6.00%	08/25/2037	1,219,236
3,561,992	Alternative Loan Trust, Series 2007-2CB-1A4 (1 Month LIBOR USD + 1.00%, 5.75% Floor, 100.00% Cap)	5.75%	03/25/2037	2,631,926
16,050,204	Alternative Loan Trust, Series 2007-5CB-1A31	5.50%	04/25/2037	11,324,887
6,116,102	Alternative Loan Trust, Series 2007-5CB-2A1	6.00%	04/25/2037	3,946,865
5,113,094	Alternative Loan Trust, Series 2007-6-A1	5.75%	04/25/2047	4,163,105
1,430,606	Alternative Loan Trust, Series 2007-7T2-A8	6.00%	04/25/2037	865,543
31,257,370	Alternative Loan Trust, Series 2007-HY4-4A1	3.23% (b)	06/25/2037	28,150,844
3,803,826	American Home Assets, Series 2006-2-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.48%	09/25/2046	3,706,106
3,732,071	American Home Mortgage Investment Trust, Series 2005-4-3A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 11.00% Cap)	0.70%	11/25/2045	3,166,722
15,428,567	American Home Mortgage Investment Trust, Series 2005-4-5A (6 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	2.00%	11/25/2045	9,094,704
2,170,285	American Home Mortgage Investment Trust, Series 2006-2-3A4	7.10% (k)	06/25/2036	504,850
7,336,377	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60% (a)(k)	01/25/2037	2,314,659
119,809,095	Ameriquest Mortgage Securities Trust, Series 2006-M3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	10/25/2036	79,418,118
6,862,903	Ameriquest Mortgage Securities, Inc., Series 2004-FR1-M1	4.02% (k)	05/25/2034	6,884,980
6,052,812	Amortizing Residential Collateral Trust, Series 2002-BC7-M1 (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.30%	10/25/2032	5,295,135
41,588,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	41,673,655
30,156,000	AMSR Trust, Series 2020-SFR4-G1	4.00% (a)	11/17/2037	30,217,814
10,000,000	AMSR Trust, Series 2020-SFR5-F	2.69% (a)	11/17/2037	9,703,322
6,500,000	AMSR Trust, Series 2021-SFR3-E1	2.33% (a)	10/17/2038	6,355,073
11,000,000	AMSR Trust, Series 2021-SFR3-E2	2.43% (a)	10/17/2038	10,756,070
18,500,000	AMSR Trust, Series 2021-SFR3-F	3.23% (a)	10/17/2038	17,886,777
6,500,000	AMSR Trust, Series 2021-SFR4-D	2.77% (a)	12/17/2038	6,451,635
10,500,000	AMSR Trust, Series 2021-SFR4-E1	2.97% (a)	12/17/2038	10,400,520
10,500,000	Angel Oak Mortgage Trust LLC, Series 2019-2-M1	4.07% (a)(b)	03/25/2049	10,535,553
9,121,000	Angel Oak Mortgage Trust LLC, Series 2021-7-M1	3.26% (a)(b)	10/25/2066	9,110,661
9,652,851	Argent Securities Trust, Series 2004-W11-M6 (1 Month LIBOR USD + 1.88%, 1.88% Floor)	1.98%	11/25/2034	10,061,292
13,913,343	Argent Securities Trust, Series 2006-W5-A1A (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	06/25/2036	10,975,117
1,838,524	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-M2 (1 Month LIBOR USD + 1.68%, 1.68% Floor)	1.78%	06/25/2034	1,838,369
23,719,629	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	11/25/2036	22,430,000
610,760	Banc of America Alternative Loan Trust, Series 2005-10-4A1	5.75%	11/25/2035	599,080
3,078,989	Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	3,065,944
2,115,300	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	2,154,907
2,592,620	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	2,615,586
655,038	Banc of America Alternative Loan Trust, Series 2006-5-CB14 (1 Month LIBOR USD + 1.10%, 6.00% Floor, 6.00% Cap)	6.00%	06/25/2046	654,387

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,432,685	Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	07/25/2046	1,390,407
8,748,140	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50% (k)	10/25/2036	3,626,141
1,960,079	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.40% (d)(f)	11/25/2036	342,386
698,561	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.55%	11/25/2036	602,236
3,356,249	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037	3,313,572
543,280	Banc of America Alternative Loan Trust, Series 2007-2-2A1	6.00%	06/25/2037	535,656
2,822,804	Banc of America Funding Corporation, Series 2006-2-3A1	6.00%	03/25/2036	2,851,009
79,114	Banc of America Funding Corporation, Series 2006-2-4A1 (-3 x 1 Month LIBOR USD + 22.80%, 22.80% Cap)	22.49% (f)	03/25/2036	102,126
295,248	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	303,232
312,321	Banc of America Funding Corporation, Series 2006-3-1A1	6.00%	03/25/2036	310,698
254,371	Banc of America Funding Corporation, Series 2006-3-6A1	6.38% (b)	03/25/2036	264,205
1,555,610	Banc of America Funding Corporation, Series 2006-6-1A7	6.25%	08/25/2036	1,559,361
615,929	Banc of America Funding Corporation, Series 2006-7-T2A5	6.54% (k)	10/25/2036	602,333
2,903,066	Banc of America Funding Corporation, Series 2006-7-T2A8	6.41% (k)	10/25/2036	2,847,291
834,092	Banc of America Funding Corporation, Series 2006-8T2-A8	6.10% (k)	10/25/2036	819,878
347,411	Banc of America Funding Corporation, Series 2006-B-7A1	2.52% (b)	03/20/2036	322,548
5,125,718	Banc of America Funding Corporation, Series 2006-D-6A1	2.81% (b)	05/20/2036	5,193,767
137,200	Banc of America Funding Corporation, Series 2006-H-3A1	2.87% (b)	09/20/2046	128,158
49,500,646	Banc of America Funding Corporation, Series 2006-H-5A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 10.50% Cap)	0.46%	10/20/2036	22,871,378
588,858	Banc of America Funding Corporation, Series 2007-1-TA10	6.34% (k)	01/25/2037	583,728
834,257	Banc of America Funding Corporation, Series 2007-3-TA1B	5.83% (b)	04/25/2037	842,307
1,582,446	Banc of America Funding Corporation, Series 2007-5-1A1	5.50%	07/25/2037	1,620,572
1,005,685	Banc of America Funding Corporation, Series 2009-R14A-3A (-2 x 1 Month LIBOR USD + 16.57%, 5.50% Floor, 16.57% Cap)	15.88% (a)(f)	06/26/2035	1,292,897
1,461,369	Banc of America Funding Corporation, Series 2009-R15A-4A2	5.75% (a)(b)	12/26/2036	1,373,029
776,918	Banc of America Funding Corporation, Series 2010-R1-3A (-2 x 1 Month LIBOR USD + 14.28%, 6.00% Floor, 14.28% Cap)	14.14% (a)(f)	07/26/2036	967,817
5,158,986	Banc of America Funding Corporation, Series 2014-R6-3A2	0.36% (a)(b)(g)	10/26/2036	4,616,666
14,993,376	Banc of America Funding Corporation, Series 2014-R8-A2 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34% (a)	06/26/2036	14,753,738
23,243,896	Banc of America Funding Corporation, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.31% (a)	09/29/2036	23,192,139
1,363,743	Banc of America Mortgage Securities Trust, Series 2006-1-A9	6.00%	05/25/2036	1,325,164
174,366	Banc of America Mortgage Securities Trust, Series 2007-1-2A5	5.75%	01/25/2037	173,372
4,268,307	Banc of America Mortgage Trust, Series 2007-3-2A8	7.00%	09/25/2037	4,010,149
7,450,821	BankUnited Trust, Series 2005-1-2A1	3.20% (b)	09/25/2045	7,436,444
1,018,419	Bayview Commercial Asset Trust, Series 2007-3-A2 (1 Month LIBOR USD + 0.29%)	0.39% (a)	07/25/2037	971,521
3,270,150	Bayview Financial Mortgage Pass-Through Trust, Series 2006-C-2A4 (1 Month LIBOR USD + 0.42%)	0.52%	11/28/2036	3,099,264
7,353,976	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(l)	06/28/2034	7,407,557
35,886,196	BCAP LLC Trust, Series 2007-AA2-11A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.48% (a)	05/25/2047	37,677,298
2,190,037	BCAP LLC Trust, Series 2007-AA2-2A7	6.00%	04/25/2037	1,509,541
2,370,979	BCAP LLC Trust, Series 2007-AA2-2A8	5.75%	04/25/2037	1,588,629

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,420,309	BCAP LLC Trust, Series 2008-RR3-A1B	6.67% (a)(b)	10/25/2036	5,010,243
1,700,032	BCAP LLC Trust, Series 2009-RR13-18A2	5.75% (a)(b)	07/26/2037	1,190,919
2,930,249	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% (a)(b)	02/26/2036	1,898,537
3,912	BCAP LLC Trust, Series 2010-RR10-5A1	7.00% (a)(b)	04/27/2037	3,912
6,884,889	BCAP LLC Trust, Series 2010-RR6-7A10	6.00% (a)(b)	02/26/2037	4,110,990
1,498,637	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	3.24% (b)	02/25/2036	1,428,501
3,048,550	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	3.04% (b)	10/25/2046	2,858,317
3,365,528	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	2.75% (b)	02/25/2047	3,339,452
1,284,700	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.14% (b)	02/25/2047	1,274,590
13,984,303	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-2-2A1 (12 Month LIBOR USD + 1.88%, 1.88% Floor, 11.15% Cap)	2.12%	12/25/2046	12,585,627
463,946	Bear Stearns Alt-A Trust, Series 2004-11-2A3	2.40% (b)	11/25/2034	469,706
6,052,178	Bear Stearns Alt-A Trust, Series 2006-1-11A1 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	0.58%	02/25/2036	6,128,136
15,698,432	Bear Stearns Alt-A Trust, Series 2006-3-21A1	2.65% (b)	05/25/2036	13,288,377
4,885,442	Bear Stearns Alt-A Trust, Series 2006-5-1A1 (1 Month LIBOR USD + 0.34%, 0.34% Floor, 11.50% Cap)	0.44%	08/25/2036	4,577,212
7,236,943	Bear Stearns Alt-A Trust, Series 2006-6-2A1	3.24% (b)	11/25/2036	4,826,842
3,530,843	Bear Stearns Alt-A Trust, Series 2006-8-2A1	2.87% (b)	08/25/2046	2,788,375
6,411,031	Bear Stearns Alt-A Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.50% Cap)	0.42%	01/25/2047	6,077,157
3,345,576	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	5.50% (k)	08/25/2034	3,498,968
7,751,273	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-1A	5.75% (k)	04/25/2035	7,538,271
2,275,168	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-2A1	5.75% (k)	04/25/2035	2,342,887
33,825,857	Bear Stearns Asset Backed Securities Trust, Series 2005-AC6-22A	5.25% (b)	09/25/2035	31,637,709
5,229,137	Bear Stearns Asset Backed Securities Trust, Series 2005-AC7-A4	6.00% (k)	10/25/2035	4,298,273
9,355,445	Bear Stearns Asset Backed Securities Trust, Series 2006-AC1-1A1	6.25% (k)	02/25/2036	6,268,597
2,391,048	Bear Stearns Asset Backed Securities Trust, Series 2006-AC5-A1	6.75%	12/25/2036	2,394,255
6,408,420	Bear Stearns Asset Backed Securities Trust, Series 2007-HE2-2A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.26%	02/25/2037	6,367,671
29,449,781	Bear Stearns Asset Backed Securities Trust, Series 2007-HE4-2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.32%	05/25/2037	28,217,906
14,449,231	Bear Stearns Asset Backed Securities Trust, Series 2007-HE6-2A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.15%	08/25/2037	14,041,406
15,000,000	Bear Stearns Asset Backed Securities Trust, Series 2007-HE7-1A2 (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.70%	10/25/2037	14,988,930
1,221,901	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A2A	6.00%	10/25/2036	794,436
1,305,733	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	855,815
1,663,317	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-23A1	2.90% (b)	10/25/2036	1,282,048
8,243,443	Bear Stearns Mortgage Funding Trust, Series 2006-AR3-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	0.50%	11/25/2036	7,923,152
3,661,875	Bear Stearns Mortgage Funding Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor, 10.50% Cap)	0.28%	12/25/2037	3,492,472
8,783,925	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.50% Cap)	0.26%	04/25/2037	10,041,270
13,777,342	Bellemeade Ltd., Series 2019-2A-M1B (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.55% (a)	04/25/2029	13,779,265
12,206,742	BNC Mortgage Loan Trust, Series 2006-2-A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	11/25/2036	12,052,549

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,474,993	BNC Mortgage Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.26%	03/25/2037	8,275,890
6,681,798	BNC Mortgage Loan Trust, Series 2007-4-A4 (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.60%	11/25/2037	6,112,841
26,624,816	BNPP Mortgage Securities LLC Trust, Series 2009-1-B1	6.00% (a)	08/27/2037	17,172,362
100,200,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(l)	03/28/2029	98,642,752
12,750,000	CAFL Issuer LLC, Series 2021-RTL1-A2	3.10% (a)(l)	03/28/2029	12,553,079
4,835,652	Carrington Mortgage Loan Trust, Series 2006-FRE2-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor, 12.50% Cap)	0.22%	10/25/2036	4,466,209
23,316,911	Carrington Mortgage Loan Trust, Series 2006-FRE2-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	0.26%	10/25/2036	21,624,642
7,176,768	Carrington Mortgage Loan Trust, Series 2006-FRE2-A4 (1 Month LIBOR USD + 0.25%, 0.25% Floor, 12.50% Cap)	0.35%	10/25/2036	6,710,860
6,030,870	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	0.25%	08/25/2036	5,906,580
60,894,735	Carrington Mortgage Loan Trust, Series 2006-NC4-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	0.26%	10/25/2036	59,944,460
29,948,686	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	0.25%	01/25/2037	28,771,281
19,603,540	Carrington Mortgage Loan Trust, Series 2007-RFC1-A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor, 14.50% Cap)	0.24%	12/25/2036	19,126,568
20,868,763	Cascade MH Asset Trust, Series 2019-MH1-A	4.00% (a)(b)	11/25/2044	21,742,865
2,750,000	Centex Home Equity, Series 2004-A-AF5	5.43% (k)	01/25/2034	2,734,537
215,785	Chase Funding Mortgage Loan Asset-Backed Certificates, Series 2003-4-2M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.00%	03/25/2033	213,745
3,418,937	Chase Mortgage Finance Trust, Series 2005-A1-2A4	2.92% (b)	12/25/2035	3,429,427
7,557,465	Chase Mortgage Finance Trust, Series 2006-S1-A5	6.50%	05/25/2036	5,076,716
7,403,939	Chase Mortgage Finance Trust, Series 2006-S2-1A9	6.25%	10/25/2036	4,745,682
4,899,869	Chase Mortgage Finance Trust, Series 2006-S3-1A2	6.00%	11/25/2036	3,071,876
13,755,805	Chase Mortgage Finance Trust, Series 2006-S4-A8	6.00%	12/25/2036	8,869,750
3,329,341	Chase Mortgage Finance Trust, Series 2007-A2-6A4	2.74% (b)	07/25/2037	3,162,788
4,015,466	Chase Mortgage Finance Trust, Series 2007-S1-A7	6.00%	02/25/2037	2,246,747
2,440,954	Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	1,586,461
1,122,704	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	313,006
2,368,895	Chase Mortgage Finance Trust, Series 2007-S5-1A18	6.00%	07/25/2037	1,570,445
2,092,855	ChaseFlex Trust, Series 2005-1-3A1	6.00%	02/25/2035	1,974,918
192,020	ChaseFlex Trust, Series 2006-1-A5	6.16% (b)	06/25/2036	190,259
2,984,407	ChaseFlex Trust, Series 2006-2-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor, 11.50% Cap)	0.30%	09/25/2036	2,573,844
3,385,899	ChaseFlex Trust, Series 2007-1-1A1	6.50%	02/25/2037	1,790,131
6,219,867	ChaseFlex Trust, Series 2007-M1-2F4	4.15% (k)	08/25/2037	6,040,874
6,469,215	ChaseFlex Trust, Series 2007-M1-2F5	4.15% (k)	08/25/2037	6,282,552
500,000	CHL GMSR Issuer Trust, Series 2018-GT1-B (1 Month LIBOR USD + 3.50%)	3.60% (a)	05/25/2023	497,759
15,062,672	CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	10,627,922
2,765,481	CHL Mortgage Pass-Through Trust, Series 2005-18-A1	5.50%	10/25/2035	2,092,188
2,607,447	CHL Mortgage Pass-Through Trust, Series 2005-26-1A12	5.50%	11/25/2035	2,089,963
8,817,971	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-4A1	3.12% (b)	12/20/2035	9,011,485
5,149,257	CHL Mortgage Pass-Through Trust, Series 2006-14-A5	6.25%	09/25/2036	3,442,334

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
19,232,521	CHL Mortgage Pass-Through Trust, Series 2006-8-1A3	6.00%	05/25/2036	15,823,858
1,702,724	CHL Mortgage Pass-Through Trust, Series 2007-15-1A2	6.25%	09/25/2037	1,385,972
40,121,974	CHL Mortgage Pass-Through Trust, Series 2007-21-1A1	6.25%	02/25/2038	27,347,635
1,597,652	CHL Mortgage Pass-Through Trust, Series 2007-2-A2	6.00%	03/25/2037	1,056,925
2,138,708	CHL Mortgage Pass-Through Trust, Series 2007-7-A11	5.50%	06/25/2037	1,445,947
3,982,890	CHL Mortgage Pass-Through Trust, Series 2007-8-1A8	6.00%	01/25/2038	2,636,613
5,995,669	CHL Mortgage Pass-Through Trust, Series 2007-9-A1	5.75%	07/25/2037	4,264,463
10,606,507	CHL Mortgage Pass-Through Trust, Series 2007-HYB1-2A1	2.87% (b)	03/25/2037	10,080,241
14,590,000	CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%)	2.85% (a)	05/25/2023	14,646,221
2,712,764	CitiCorporationMortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	2,780,731
767,660	CitiCorporationMortgage Securities, Inc., Series 2006-7-1A1	6.00%	12/25/2036	757,898
1,312,291	CitiCorporationResidential Mortgage Securities, Inc., Series 2006-2-A5	5.20% (k)	09/25/2036	1,326,222
1,556,563	Citigroup Mortgage Loan Trust, Inc., Series 2005-5-2A2	5.75%	08/25/2035	1,270,515
609,930	Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	11/25/2035	601,142
1,487,361	Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	1,500,550
21,819,969	Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.29%, 0.29% Floor)	0.39% (a)	09/25/2036	21,266,942
5,458,226	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR3-1A1A	3.03% (b)	06/25/2036	5,559,232
2,551,486	Citigroup Mortgage Loan Trust, Inc., Series 2006-FX1-A6	5.85% (k)	10/25/2036	2,170,840
9,803,684	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF1-A2D	4.82% (k)	03/25/2036	5,864,269
9,847,625	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2D	6.66%	05/25/2036	4,820,064
2,347,327	Citigroup Mortgage Loan Trust, Inc., Series 2007-10-1A1A	5.51% (b)	04/25/2037	2,371,100
572,055	Citigroup Mortgage Loan Trust, Inc., Series 2007-12-2A1	6.50% (a)(b)	10/25/2036	387,729
15,847,183	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-1A1	5.75% (a)	04/25/2047	11,962,393
799,220	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-2A2	6.50% (a)(b)(c)	05/25/2037	790,406
52,964,281	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24% (a)	01/25/2037	50,912,408
1,859,846	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC3-A2D (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.45%	03/25/2037	1,747,554
794,882	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR5-1A3A	2.92% (b)	04/25/2037	757,081
2,311,058	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR8-1A1A	3.00% (b)	08/25/2047	2,262,029
3,820,447	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A3A	5.97% (k)	01/25/2037	2,422,056
8,421,640	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A5A	5.76% (k)	01/25/2037	5,340,539
3,869,297	Citigroup Mortgage Loan Trust, Inc., Series 2010-7-9A4	6.00% (a)(b)	10/25/2037	3,708,174
20,619,874	Citigroup Mortgage Loan Trust, Inc., Series 2010-8-7A4	6.00% (a)(b)(c)	06/25/2037	20,306,128
31,470,695	Citigroup Mortgage Loan Trust, Inc., Series 2021-JL1-A	2.75% (a)(b)	02/27/2062	31,531,179
3,881,275	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.30%	01/25/2037	2,110,046
3,602,463	Citigroup Mortgage Loan Trust, Series 2014-8-3A2	6.00% (a)(b)	03/25/2037	3,582,487
134,434,163	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	131,198,050
66,551,236	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(l)	09/25/2059	66,678,415
196,936,275	Citigroup Mortgage Loan Trust, Series 2019-D-PT1	3.33% (a)(b)	04/25/2064	192,648,519
273,511,159	Citigroup Mortgage Loan Trust, Series 2020-RP1-A1	1.50% (a)(b)	08/25/2064	269,829,398
26,293,400	Citigroup Mortgage Loan Trust, Series 2020-RP1-M1	2.00% (a)(b)	08/25/2064	25,510,411
22,116,950	Citigroup Mortgage Loan Trust, Series 2020-RP1-M2	2.50% (a)(b)	08/25/2064	22,026,100

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
18,676,200	Citigroup Mortgage Loan Trust, Series 2020-RP1-M3	2.75% (a)(b)	08/25/2064	18,077,168
49,293,105	Citigroup Mortgage Loan Trust, Series 2020-RP1-PT5	8.02% (a)(b)	08/25/2064	48,997,534
360,236,748	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(b)	03/25/2065	363,856,046
34,186,100	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(b)	03/25/2065	36,070,951
28,635,750	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(b)	03/25/2065	29,777,200
26,589,300	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(b)	03/25/2065	26,729,559
78,126,752	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.74% (a)(b)	03/25/2065	83,550,311
2,005,446	CitiMortgage Alternative Loan Trust, Series 2006-A1-1A5	5.50%	04/25/2036	1,993,244
2,355,058	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	2,343,977
2,219,504	CitiMortgage Alternative Loan Trust, Series 2006-A3-1A13	6.00%	07/25/2036	2,195,545
1,684,451	CitiMortgage Alternative Loan Trust, Series 2006-A4-1A8	6.00%	09/25/2036	1,650,865
446,835	CitiMortgage Alternative Loan Trust, Series 2006-A5-2A1	5.50%	01/25/2022	468,267
1,712,324	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	1,652,265
5,171,963	CitiMortgage Alternative Loan Trust, Series 2006-A6-1A2 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	11/25/2036	5,148,646
2,619,161	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A5	6.00%	01/25/2037	2,643,238
1,277,014	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	1,288,753
3,462,660	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A8 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	01/25/2037	2,925,986
3,267,405	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A9 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.30% (d)(f)	01/25/2037	512,682
2,757,601	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (h)	03/25/2037	2,807,776
6,346,122	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.30% (d)(f)	03/25/2037	1,009,372
2,486,909	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	2,495,951
4,445,266	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A3 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	0.43%	04/25/2037	3,690,469
4,445,266	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	6.57% (d)(f)	04/25/2037	791,954
4,707,766	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A5	5.75%	04/25/2037	4,691,962
641,262	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	643,945
8,454,569	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	8,489,955
273,088	CitiMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	268,261
14,812,000	COLT Mortgage Loan Trust, Series 2021-5-M1	3.26% (a)(b)	11/25/2066	14,787,188
4,294,000	COLT Mortgage Loan Trust, Series 2021-HX1-B1	3.11% (a)(b)	10/25/2066	4,247,425
4,130,000	COLT Mortgage Loan Trust, Series 2021-HX1-B2	3.86% (a)(b)	10/25/2066	4,085,745
6,000,000	COLT Mortgage Loan Trust, Series 2021-HX1-M1	2.36% (a)(b)	10/25/2066	5,934,095
42,033,807	Connecticut Avenue Securities Trust, Series 2020-R02-2M2 (1 Month LIBOR USD + 2.00%)	2.10% (a)	01/25/2040	42,174,019
9,000,000	CoreVest American Finance Trust, Series 2020-3-D	2.95% (a)(b)	08/15/2053	8,620,907
30,660,990	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1	6.00%	02/25/2035	28,400,426
3,125,766	Countrywide Alternative Loan Trust, Series 2005-13CB-A3	5.50%	05/25/2035	3,126,785
2,631,977	Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	0.60%	07/25/2035	1,740,397
5,373,620	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.90% (d)(f)	07/25/2035	655,318
1,973	Countrywide Alternative Loan Trust, Series 2005-20CB-4A1	5.25%	01/25/2022	1,906
1,766,263	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x 1 Month LIBOR USD + 13.05%, 13.05% Cap)	12.87% (f)	07/25/2035	1,705,065

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,465,977	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	0.85%	08/25/2035	2,145,554
1,130,157	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	718,454
1,270,668	Countrywide Alternative Loan Trust, Series 2005-46CB-A20	5.50%	10/25/2035	1,160,080
3,966,542	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	3,083,702
1,469,240	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	1,105,619
13,924,565	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	12,719,644
334,484	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	35.19% (f)	12/25/2035	461,957
424,527	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	426,826
6,161,472	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	6,194,844
1,173,943	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (1 Month LIBOR USD + 0.80%, 0.80% Floor, 5.50% Cap)	0.90%	01/25/2036	1,100,341
2,953,399	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x 1 Month LIBOR USD + 4.70%, 4.70% Cap)	4.60% (d)(f)	01/25/2036	387,247
31,688,362	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	21,553,274
532,143	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	421,479
20,406,133	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	12,524,941
1,496,362	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x 1 Month LIBOR USD + 21.63%, 21.63% Cap)	21.26% (f)	02/25/2036	1,804,709
966,400	Countrywide Alternative Loan Trust, Series 2005-86CB-A5	5.50%	02/25/2036	754,714
1,451,820	Countrywide Alternative Loan Trust, Series 2005-J10-1A11	5.50%	10/25/2035	1,297,259
330,400	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	0.80%	10/25/2035	231,605
154,774	Countrywide Alternative Loan Trust, Series 2005-J10-1A15	5.50%	10/25/2035	138,297
398,636	Countrywide Alternative Loan Trust, Series 2005-J11-1A3	5.50%	11/25/2035	298,405
458,952	Countrywide Alternative Loan Trust, Series 2005-J11-6A1	6.50%	09/25/2032	458,422
537,130	Countrywide Alternative Loan Trust, Series 2005-J13-2A5 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 5.50% Cap)	0.58%	11/25/2035	379,658
1,074,260	Countrywide Alternative Loan Trust, Series 2005-J13-2A6 (-1 x 1 Month LIBOR USD + 5.02%, 5.02% Cap)	4.92% (d)(f)	11/25/2035	171,550
3,891,000	Countrywide Alternative Loan Trust, Series 2005-J1-5A3	5.50%	02/25/2035	3,915,868
18,063	Countrywide Alternative Loan Trust, Series 2005-J1-7A1	5.50%	01/25/2022	17,573
581,984	Countrywide Alternative Loan Trust, Series 2005-J2-1A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	0.60%	04/25/2035	487,797
1,790,720	Countrywide Alternative Loan Trust, Series 2005-J2-1A6 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.90% (d)(f)	04/25/2035	153,903
4,054,562	Countrywide Alternative Loan Trust, Series 2005-J3-2A8 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 5.50% Cap)	0.40%	05/25/2035	3,335,247
4,054,562	Countrywide Alternative Loan Trust, Series 2005-J3-2A9 (-1 x 1 Month LIBOR USD + 5.20%, 5.20% Cap)	5.10% (d)(f)	05/25/2035	546,806
2,767,199	Countrywide Alternative Loan Trust, Series 2006-12CB-A3 (1 Month LIBOR USD + 5.75%, 5.75% Floor)	5.75%	05/25/2036	1,969,389
29,876,991	Countrywide Alternative Loan Trust, Series 2006-15CB-A1	6.50%	06/25/2036	21,544,546
786,676	Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	07/25/2036	408,558
786,676	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.40% (d)(f)	07/25/2036	158,273
3,879,228	Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	0.50%	08/25/2036	1,952,172

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,260,466	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.50% (d)(f)	08/25/2036	1,166,118
809,766	Countrywide Alternative Loan Trust, Series 2006-19CB-A15	6.00%	08/25/2036	634,965
1,467,813	Countrywide Alternative Loan Trust, Series 2006-24CB-A11	5.75%	08/25/2036	1,111,541
4,296,109	Countrywide Alternative Loan Trust, Series 2006-24CB-A14 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	7.05% (d)(f)	08/25/2036	1,268,704
3,444,919	Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.00%	08/25/2036	2,674,796
3,697,434	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (1 Month LIBOR USD + 0.60%, 0.06% Floor, 6.00% Cap)	0.70%	08/25/2036	1,862,869
1,483,037	Countrywide Alternative Loan Trust, Series 2006-26CB-A17	6.25%	09/25/2036	1,028,619
1,903,605	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	1,357,096
3,048,130	Countrywide Alternative Loan Trust, Series 2006-29T1-1A2	6.25%	10/25/2036	2,282,881
429,879	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x 1 Month LIBOR USD + 46.15%, 46.15% Cap)	45.49% (f)	10/25/2036	915,248
263,310	Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x 1 Month LIBOR USD + 33.37%, 33.37% Cap)	32.93% (f)	10/25/2036	433,331
3,070,169	Countrywide Alternative Loan Trust, Series 2006-30T1-1A2	6.25%	11/25/2036	2,813,353
2,328,448	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (1 Month LIBOR USD + 0.67%, 0.67% Floor, 6.00% Cap)	0.77%	11/25/2036	1,216,421
3,883,851	Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x 1 Month LIBOR USD + 5.33%, 5.33% Cap)	5.23% (d)(f)	11/25/2036	655,034
7,965,668	Countrywide Alternative Loan Trust, Series 2006-36T2-2A1	6.25%	12/25/2036	4,938,701
918,980	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10	6.00%	01/25/2037	923,074
13,661,892	Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.45% (d)(f)	01/25/2037	2,501,797
4,652,519	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.55%	01/25/2037	353,392
1,454,751	Countrywide Alternative Loan Trust, Series 2006-40T1-1A11	6.00%	01/25/2037	1,277,606
2,476,034	Countrywide Alternative Loan Trust, Series 2006-40T1-1A4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.35% (d)(f)	01/25/2037	360,125
3,122,836	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	6.00%	01/25/2037	2,364,306
3,288,414	Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	6.00%	01/25/2037	2,489,665
3,317,372	Countrywide Alternative Loan Trust, Series 2006-45T1-1A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	02/25/2037	864,403
3,317,372	Countrywide Alternative Loan Trust, Series 2006-45T1-1A5 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.30% (d)(f)	02/25/2037	777,778
758,375	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4	5.50%	05/25/2036	733,589
2,243,540	Countrywide Alternative Loan Trust, Series 2006-J1-1A10	5.50%	02/25/2036	2,015,205
4,552,056	Countrywide Alternative Loan Trust, Series 2006-J1-1A3	5.50%	02/25/2036	4,088,773
961,405	Countrywide Alternative Loan Trust, Series 2006-J4-2A2	6.00%	07/25/2036	775,863
638,841	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	39.29% (f)	05/25/2037	1,117,909
10,173,428	Countrywide Alternative Loan Trust, Series 2007-15CB-A1	6.00%	07/25/2037	8,552,854
8,211,197	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.55%	08/25/2037	2,943,639
2,377,757	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	53.73% (f)	08/25/2037	5,369,731
3,167,085	Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	6.00%	08/25/2037	3,002,089
5,426,955	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	29.43% (f)	08/25/2037	7,695,228

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
818,895	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25	6.00%	08/25/2037	642,474
638,849	Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	38.39% (f)	08/25/2037	1,294,774
9,389,709	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00%	08/25/2037	6,621,473
28,202,722	Countrywide Alternative Loan Trust, Series 2007-19-2A1	6.50%	08/25/2037	16,960,626
2,948,095	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	27.99% (f)	09/25/2037	3,148,683
18,780,481	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	10,608,408
7,505,347	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.60%	09/25/2037	3,600,517
10,651,644	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.40% (d)(f)	09/25/2037	3,357,177
15,336,219	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	2,246,198
4,029,698	Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.55% (d)(f)	04/25/2037	1,110,067
4,029,698	Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 6.00% Cap)	0.65%	04/25/2037	1,933,570
5,606,548	Countrywide Alternative Loan Trust, Series 2007-6-A4	5.75%	04/25/2047	4,564,878
266,614	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (-6 x 1 Month LIBOR USD + 40.20%, 40.20% Cap)	39.59% (f)	05/25/2037	450,678
284,607	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	39.47% (f)	05/25/2037	479,717
436,820	Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.60%	05/25/2037	161,774
436,820	Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.40% (d)(f)	05/25/2037	91,973
1,459,282	Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	6.00%	05/25/2037	951,540
25,629,158	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	2.81% (b)	03/25/2047	25,660,595
5,537,848	Countrywide Asset Backed Certificates, Series 2005-4-AF5B	5.65% (k)	10/25/2035	5,615,116
24,942,772	Countrywide Asset Backed Certificates, Series 2006-25-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	06/25/2047	24,177,241
6,807,331	Countrywide Asset Backed Certificates, Series 2006-26-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	06/25/2037	6,513,833
13,520,817	Countrywide Asset Backed Certificates, Series 2007-BC1-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	05/25/2037	12,828,546
21,914,567	Countrywide Asset-Backed Certificates, Series 2007-4-A5	4.63% (k)	04/25/2047	20,007,719
531,263	Countrywide Home Loans, Series 2003-60-4A1	2.29% (b)	02/25/2034	559,224
1,211,490	Countrywide Home Loans, Series 2004-R2-1AF1 (1 Month LIBOR USD + 0.42%, 0.42% Floor, 9.50% Cap)	0.52% (a)	11/25/2034	1,131,908
1,178,777	Countrywide Home Loans, Series 2004-R2-1AS	6.03% (a)(b)(d)	11/25/2034	80,208
2,568,631	Countrywide Home Loans, Series 2005-20-A5	5.50%	10/25/2035	2,118,841
1,900,548	Countrywide Home Loans, Series 2005-20-A8	5.25%	10/25/2035	1,589,188
7,373,131	Countrywide Home Loans, Series 2005-23-A1	5.50%	11/25/2035	5,515,036
1,567,897	Countrywide Home Loans, Series 2005-24-A8	5.50%	11/25/2035	1,154,687
527,608	Countrywide Home Loans, Series 2005-27-2A1	5.50%	12/25/2035	327,833
1,081,215	Countrywide Home Loans, Series 2005-28-A7	5.25%	01/25/2022	821,817
9,789,546	Countrywide Home Loans, Series 2005-HYB1-4A1	2.56% (b)	03/25/2035	9,945,936
661,941	Countrywide Home Loans, Series 2005-HYB8-1A1	2.73% (b)	12/20/2035	632,940
981,239	Countrywide Home Loans, Series 2005-J3-2A4	4.50%	09/25/2035	965,334
846,740	Countrywide Home Loans, Series 2005-J4-A5	5.50%	11/25/2035	813,654

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
372,479	Countrywide Home Loans, Series 2005-R1-1AF1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 9.50% Cap)	0.46% (a)	03/25/2035	357,593
369,808	Countrywide Home Loans, Series 2005-R1-1AS	6.02% (a)(b)(d)	03/25/2035	52,348
3,707,070	Countrywide Home Loans, Series 2006-16-2A1	6.50%	11/25/2036	2,155,471
7,241,693	Countrywide Home Loans, Series 2006-1-A2	6.00%	03/25/2036	5,292,694
1,449,516	Countrywide Home Loans, Series 2006-20-1A21	6.00%	02/25/2037	1,002,838
391,670	Countrywide Home Loans, Series 2006-J3-A4	5.50%	05/25/2036	402,049
4,316,919	Countrywide Home Loans, Series 2007-10-A7	6.00%	07/25/2037	3,024,599
14,902,588	Countrywide Home Loans, Series 2007-11-A1	6.00%	08/25/2037	9,906,814
7,525,533	Countrywide Home Loans, Series 2007-12-A9	5.75%	08/25/2037	5,645,708
3,090,570	Countrywide Home Loans, Series 2007-13-A1	6.00%	08/25/2037	2,146,416
5,064,068	Countrywide Home Loans, Series 2007-13-A10	6.00%	08/25/2037	3,517,021
4,232,428	Countrywide Home Loans, Series 2007-15-1A1	6.25%	09/25/2037	3,448,472
591,174	Countrywide Home Loans, Series 2007-15-1A16	6.25%	09/25/2037	481,673
2,079,763	Countrywide Home Loans, Series 2007-15-1A29	6.25%	09/25/2037	1,694,379
3,432,399	Countrywide Home Loans, Series 2007-17-1A2	6.00%	10/25/2037	3,125,733
550,415	Countrywide Home Loans, Series 2007-18-1A1	6.00%	11/25/2037	405,877
3,986,311	Countrywide Home Loans, Series 2007-3-A1	6.00%	04/25/2037	2,743,278
1,535,269	Countrywide Home Loans, Series 2007-3-A12	6.00%	04/25/2037	1,056,533
3,412,274	Countrywide Home Loans, Series 2007-4-1A39	6.00%	05/25/2037	2,160,406
1,348,565	Countrywide Home Loans, Series 2007-5-A2	5.75%	05/25/2037	976,477
4,758,888	Countrywide Home Loans, Series 2007-7-A1	6.00%	06/25/2037	3,394,994
1,426,552	Countrywide Home Loans, Series 2007-7-A2	5.75%	06/25/2037	990,873
4,682,550	Countrywide Home Loans, Series 2007-8-1A4	6.00%	01/25/2038	3,099,777
2,457,385	Countrywide Home Loans, Series 2007-8-1A5	5.44%	01/25/2038	1,531,814
5,705,531	Countrywide Home Loans, Series 2007-8-1A9 (1 Month LIBOR USD + 6.00%, 4.00% Floor, 6.00% Cap)	6.00%	01/25/2038	3,772,599
789,077	Countrywide Home Loans, Series 2007-9-A11	5.75%	07/25/2037	561,237
4,813,998	Countrywide Home Loans, Series 2007-HY1-1A1	2.80% (b)	04/25/2037	4,705,511
16,174,819	Countrywide Home Loans, Series 2007-J1-2A1	6.00%	02/25/2037	8,713,191
409,119	Countrywide Home Loans, Series 2007-J3-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.60%	07/25/2037	139,896
2,045,594	Countrywide Home Loans, Series 2007-J3-A2 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.40% (d)(f)	07/25/2037	500,391
4,082,980	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-3-A4B	6.61% (k)	11/25/2036	999,255
2,437,420	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-4-A6A	6.18% (k)	12/25/2036	779,602
8,882,382	Credit Suisse First Boston Mortgage Backed Trust, Series 2007-1-1A1A	5.90% (b)	05/25/2037	3,149,741
2,269,168	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	2,078,240
477,918	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	437,519
4,837,863	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	4,399,469
6,453,480	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-5A1	5.25%	01/25/2036	6,539,400
9,616,058	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	2,004,606

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,033,769	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	3,048,548
3,729,052	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1	7.00%	09/25/2035	2,421,814
1,007,950	Credit Suisse Mortgage Capital Certificates, Series 2005-1R-2A5	5.75% (a)	12/26/2035	832,811
12,329,814	Credit Suisse Mortgage Capital Certificates, Series 2006-1-2A1	6.00%	02/25/2036	6,185,441
2,490,758	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 6.00% Cap)	0.80%	03/25/2036	788,915
13,922,194	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A2 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	5.20% (d)(f)	03/25/2036	2,861,597
2,899,974	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A3	6.25%	03/25/2036	1,832,219
7,848,489	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A4	6.00%	03/25/2036	4,800,213
1,380,948	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A3	5.50%	04/25/2036	1,193,574
834,819	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A4	5.50%	04/25/2036	722,686
2,691,801	Credit Suisse Mortgage Capital Certificates, Series 2006-4-1A8 (1 Month LIBOR USD + 1.00%, 6.00% Floor, 6.00% Cap)	6.00%	05/25/2036	2,099,608
20,280,666	Credit Suisse Mortgage Capital Certificates, Series 2006-4-4A1	7.00%	05/25/2036	6,707,210
7,662,618	Credit Suisse Mortgage Capital Certificates, Series 2006-6-1A4	6.00%	07/25/2036	5,425,706
10,176,971	Credit Suisse Mortgage Capital Certificates, Series 2006-6-3A1	7.00%	07/25/2036	2,147,337
119,746	Credit Suisse Mortgage Capital Certificates, Series 2006-7-3A11	6.00%	08/25/2036	67,600
1,891,561	Credit Suisse Mortgage Capital Certificates, Series 2006-7-7A5	6.00%	08/25/2036	1,829,280
3,100,341	Credit Suisse Mortgage Capital Certificates, Series 2006-9-2A1	5.50%	11/25/2036	2,945,898
12,338,109	Credit Suisse Mortgage Capital Certificates, Series 2006-9-3A1	6.00%	11/25/2036	11,539,918
3,938,897	Credit Suisse Mortgage Capital Certificates, Series 2006-9-4A1	6.00%	11/25/2036	3,174,341
1,798,698	Credit Suisse Mortgage Capital Certificates, Series 2006-9-6A14	6.00%	11/25/2036	1,841,487
292,240	Credit Suisse Mortgage Capital Certificates, Series 2006-9-6A15 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	39.35% (f)	11/25/2036	556,558
8,948,367	Credit Suisse Mortgage Capital Certificates, Series 2007-1-1A4	6.13% (b)	02/25/2037	3,048,447
3,423,173	Credit Suisse Mortgage Capital Certificates, Series 2007-1-5A14	6.00%	02/25/2037	2,982,966
5,707,893	Credit Suisse Mortgage Capital Certificates, Series 2007-3-2A10	6.00%	04/25/2037	3,248,198
2,988,590	Credit Suisse Mortgage Capital Certificates, Series 2007-5-2A5	5.00%	08/25/2037	2,827,352
29,387,085	Credit Suisse Mortgage Capital Certificates, Series 2007-5-3A19	6.00%	08/25/2037	26,413,344
12,985,754	Credit Suisse Mortgage Capital Certificates, Series 2007-5-3A9	6.00%	08/25/2037	11,606,753
3,743,464	Credit Suisse Mortgage Capital Certificates, Series 2008-2R-1A1	6.00% (a)(c)	07/25/2037	3,232,394
8,312,259	Credit Suisse Mortgage Capital Certificates, Series 2009-11R-4A1	7.00% (a)(b)	09/26/2037	3,438,999
161,107	Credit Suisse Mortgage Capital Certificates, Series 2009-1R-4A2	2.81% (a)(b)(c)	07/20/2035	152,104
1,938,040	Credit Suisse Mortgage Capital Certificates, Series 2010-13R-1A2	5.50% (a)(b)	12/26/2035	1,853,748
32,240,437	Credit Suisse Mortgage Capital Certificates, Series 2010-17R-6A1	2.88% (a)(b)	06/26/2037	32,318,688
4,530,858	Credit Suisse Mortgage Capital Certificates, Series 2010-4R-8A17	6.00% (a)(b)	06/26/2037	4,442,899
8,151,365	Credit Suisse Mortgage Capital Certificates, Series 2012-10R-4A2	2.87% (a)(b)	08/26/2046	6,672,662
11,619,310	Credit Suisse Mortgage Capital Certificates, Series 2013-9R-A1	3.00% (a)(b)(c)	05/27/2043	11,681,098
3,107,772	Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A2	8.40% (a)(l)	02/25/2024	3,105,860
26,093,458	Credit Suisse Mortgage Capital Certificates, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	25,994,945
34,683,119	Credit Suisse Mortgage Capital Certificates, Series 2021-RPL9-A1	2.44% (a)(b)	02/25/2061	34,715,548
9,753,852	Credit-Based Asset Servicing and Securitization LLC, Series 2006-CB4-AV3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	05/25/2036	7,928,140
7,664,609	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	4,370,828
5,453,663	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2022	1,315,419

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
35,856	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	33,656
9,296,715	CSMC Mortgage-Backed Trust, Series 2019-RPL6-CERT	4.10% (a)(b)	11/25/2058	9,118,289
218,285,620	CSMC Mortgage-Backed Trust, Series 2019-RPL6-PT1	3.66% (a)(b)	11/25/2058	217,371,287
6,225,825	CSMC Mortgage-Backed Trust, Series 2021-NQM5-M1	2.17% (a)(b)	05/25/2066	6,102,625
3,180,040	CSMC Mortgage-Backed Trust, Series 2021-NQM6-B1	3.29% (a)(b)	07/25/2066	3,127,372
7,445,317	CSMC Mortgage-Backed Trust, Series 2021-NQM6-M1	2.58% (a)(b)	07/25/2066	7,332,334
6,356,119	CSMC Trust, Series 2009-12R-5A1	6.00% (a)	06/27/2036	5,184,014
9,176,896	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(b)	06/26/2037	8,998,743
9,786,306	CSMC Trust, Series 2010-7R-1A17	6.00% (a)(b)	01/26/2037	7,443,765
4,227,000	CSMC Trust, Series 2020-AFC1-B1	3.45% (a)(b)	02/25/2050	4,299,317
10,703,351	CSMC Trust, Series 2020-RPL1-CERT	3.23% (a)(b)(c)	01/25/2046	10,398,407
204,735,658	CSMC Trust, Series 2020-RPL1-PT1	3.39% (a)(b)	10/25/2069	203,486,156
25,610,943	CSMC Trust, Series 2021-JR2-A1	2.22% (a)(b)	11/25/2061	25,465,796
7,469,850	CSMC Trust, Series 2021-NQM1-B1	2.83% (a)(b)	05/25/2065	7,406,264
80,150,736	CSMCM Trust, Series 2017-RPL2-CERT	0.01% (a)(b)	02/25/2056	76,283,134
17,544,000	CWABS Asset-Backed Certificates Trust, Series 2005-11-MF1	5.35% (b)	02/25/2036	17,925,105
9,131,201	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50% (b)	09/25/2035	9,004,864
368,031	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-1A6 (-7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	35.19% (f)	11/25/2035	589,066
589,880	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 5.50% Cap)	0.30%	11/25/2035	282,638
1,780,321	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	5.20% (d)(f)	11/25/2035	179,574
14,861,268	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2-2A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	09/25/2047	14,523,758
18,115,251	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA3-A2 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.35%	07/25/2047	16,836,093
10,584,479	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA5-A1B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.32%	08/25/2047	10,104,375
3,872,087	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB1-A1C	5.67% (b)	02/25/2036	3,962,730
526,505	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	4.94% (b)	06/25/2036	523,928
12,504,123	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% (b)	10/25/2036	12,595,818
890,768	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% (b)	10/25/2036	897,127
1,302,203	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% (b)	10/25/2036	1,309,250
2,577,739	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	6.37% (k)	10/25/2036	2,587,978
4,671,917	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-3A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.00% Cap)	0.49% (a)(c)	10/27/2036	4,302,085
4,954,669	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.97% (a)(f)	04/15/2036	5,135,935
2,547,110	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A11 (-1 x 1 Month LIBOR USD + 12.11%, 12.11% Cap)	11.96% (a)(f)	04/15/2036	2,696,029
4,150,006	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	14.40% (a)(f)	04/15/2036	4,470,729

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
385,297	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A11 (-3 x 1 Month LIBOR USD + 19.35%, 19.35% Cap)	19.02% (a)(f)	04/15/2036	479,831
3,377,543	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A13 (-1 x 1 Month LIBOR USD + 12.57%, 12.57% Cap)	12.42% (a)(f)	04/15/2036	3,624,755
55,944,322	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.97% (a)(f)	04/15/2036	59,571,741
5,953,811	Deutsche Securities, Inc., Series 2005-6-2A1	5.50%	12/25/2035	5,917,772
895,443	Deutsche Securities, Inc., Series 2006-AB4-A1A	6.01% (b)	10/25/2036	901,762
24,664,155	Eagle Ltd., Series 2019-1-M1B (1 Month LIBOR USD + 1.80%)	1.90% (a)	04/25/2029	24,672,580
12,659,306	Equifirst Loan Securitization Trust, Series 2007-1-A2B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	04/25/2037	12,306,688
22,750,000	FBR Securitization Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.93%, 0.93% Floor, 14.00% Cap)	1.03%	09/25/2035	22,240,566
5,500,000	FBR Securitization Trust, Series 2005-5-M3 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 14.00% Cap)	0.84%	11/25/2035	5,351,640
3,808,705	Fieldstone Mortgage Investment Trust, Series 2007-1-2A2 (1 Month LIBOR USD + 0.27%, 0.27% Floor, 12.25% Cap)	0.36%	04/25/2047	3,313,199
32,342,251	Figure Line of Credit Trust, Series 2020-1-A	4.04% (a)(b)	09/25/2049	32,170,216
7,484,540	First Franklin Mortgage Loan Trust, Series 2006-FF8-M1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.48%	07/25/2036	7,735,562
4,000,000	First Franklin Mortgage Loan Trust, Series 2006-FF9-2A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	06/25/2036	3,863,794
20,361,228	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	03/25/2037	13,915,405
23,932,559	First Franklin Mortgage Loan Trust, Series 2007-FF2-A2C (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.25%	03/25/2037	14,889,582
3,895,687	First Horizon Alternative Mortgage Securities Trust, Series 2005-AA4-1A1	2.58% (b)	05/25/2035	2,735,922
4,089,273	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-1A4	5.50%	11/25/2035	2,840,751
273,745	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-2A1	5.00%	01/25/2022	274,899
1,609,584	First Horizon Alternative Mortgage Securities Trust, Series 2006-AA3-A1	2.52% (b)	06/25/2036	1,458,373
2,107,686	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A12	6.00%	04/25/2036	1,398,550
7,072,598	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A3	5.75%	04/25/2036	4,556,726
1,413,290	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	884,033
2,065,185	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A5	6.00%	02/25/2037	1,227,806
3,526,759	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (b)	05/25/2035	2,880,156
11,199,766	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A3	6.00%	06/25/2037	6,148,431
576,285	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A4	6.00%	06/25/2037	316,368
691,886	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A13	6.25%	08/25/2037	434,706
2,135,904	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A4	6.25%	08/25/2037	1,341,971

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,214,391	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A5	6.25%	08/25/2037	762,992
1,002,331	First Horizon Mortgage Pass-Through Trust, Series 2006-1-1A2	6.00%	05/25/2036	665,339
1,741,008	First Horizon Mortgage Pass-Through Trust, Series 2007-4-1A1	6.00%	08/25/2037	1,063,876
9,000,000	FirstKey Homes Trust, Series 2020-SFR1-E	2.79% (a)	08/17/2037	9,009,716
18,000,000	FirstKey Homes Trust, Series 2020-SFR2-D	1.97% (a)	10/19/2037	17,553,506
26,225,000	FirstKey Homes Trust, Series 2020-SFR2-E	2.67% (a)	10/19/2037	26,148,434
16,250,000	FirstKey Homes Trust, Series 2021-SFR1-E1	2.39% (a)	08/17/2038	15,903,812
11,500,000	FirstKey Homes Trust, Series 2021-SFR1-E2	2.49% (a)	08/17/2038	11,289,872
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-D	2.06% (a)	09/17/2038	7,790,418
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E1	2.26% (a)	09/17/2038	7,805,990
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E2	2.36% (a)	09/17/2038	7,796,820
34,891,000	FirstKey Homes Trust, Series 2021-SFR3-B	2.44% (a)	12/17/2038	34,670,967
29,584,000	FirstKey Homes Trust, Series 2021-SFR3-C	2.54% (a)	12/17/2038	29,334,228
22,626,000	FirstKey Homes Trust, Series 2021-SFR3-D	2.79% (a)	12/17/2038	22,491,930
45,314,000	FirstKey Homes Trust, Series 2021-SFR3-E1	2.99% (a)	12/17/2038	44,955,208
25,293,000	FirstKey Homes Trust, Series 2021-SFR3-E2	3.08% (a)	12/17/2038	25,094,614
10,174,000	FirstKey Homes Trust, Series 2021-SFR3-F1	3.58% (a)	12/17/2038	10,079,759
62,350,000	FMC GMSR Issuer Trust, Series 2020-GT1-A	4.45% (a)(b)	01/25/2026	62,604,862
72,500,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(b)	07/25/2026	72,066,001
64,820,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(b)	10/25/2026	64,452,866
132,302,027	Fremont Home Loan Trust, Series 2006-D-1A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	11/25/2036	93,017,136
7,750,000	FRTKL, Series 2021-SFR1-E1	2.37% (a)	09/17/2038	7,571,011
6,650,000	FRTKL, Series 2021-SFR1-E2	2.52% (a)	09/17/2038	6,497,625
2,751,000	GCAT LLC, Series 2019-NQM3-M1	3.45% (a)(b)	11/25/2059	2,758,167
7,096,000	GCAT LLC, Series 2021-NQM2-M1	2.54% (a)(b)	05/25/2066	7,048,735
8,405,000	GCAT LLC, Series 2021-NQM6-B1	4.42% (a)(b)	08/25/2066	8,424,694
45,981,882	GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-2-A2D (1 Month LIBOR USD + 0.64%, 0.64% Floor)	0.74%	12/25/2035	46,029,988
34,990,646	GE-WMC Mortgage Securities Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	08/25/2036	20,806,659
2,380,833	GMACM Mortgage Loan Trust, Series 2005-AR5-3A1	3.41% (b)	09/19/2035	2,250,555
23,704,736	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 10.50% Cap)	0.62%	08/25/2045	14,248,865
21,217,070	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34%	04/25/2047	20,439,549
934,064	GS Mortgage Securities Corporation, Series 2008-2R-1A1	7.78% (a)(b)(c)	09/25/2036	448,490
144,381,744	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-A1	1.75% (a)(b)	05/25/2060	145,074,632
12,540,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M1	2.25% (a)(b)	05/25/2060	12,596,493
10,237,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M2	2.75% (a)(b)	05/25/2060	10,281,081
9,341,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M3	3.00% (a)(b)	05/25/2060	9,191,404
31,847,305	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-PT4	5.52% (a)(h)	05/25/2060	34,720,696
127,797	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% (b)	09/25/2035	106,919
8,267,893	GSAA Home Equity Trust, Series 2006-10-AF3	5.98% (b)	06/25/2036	3,109,180
5,917,472	GSAA Home Equity Trust, Series 2006-10-AF4	6.80%	06/25/2036	2,221,283
11,341,810	GSAA Home Equity Trust, Series 2006-15-AF4	6.46%	09/25/2036	4,346,348
1,817,322	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% (b)	11/25/2036	781,209

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,173,025	GSAA Home Equity Trust, Series 2006-18-AF6	6.18%	11/25/2036	1,525,874
7,776,381	GSAA Home Equity Trust, Series 2006-19-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	12/25/2036	2,788,932
4,076,197	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	3,194,547
2,523,960	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	1,530,554
5,751,438	GSAA Home Equity Trust, Series 2007-7-A5 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	0.66%	07/25/2037	3,501,695
18,999,465	GSAMP Trust, Series 2006-HE6-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.25%	08/25/2036	17,150,475
7,634,469	GSAMP Trust, Series 2007-H1-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.30%	01/25/2047	5,167,744
7,991,387	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.45% (a)	03/25/2035	7,590,911
7,991,387	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS	4.36% (a)(b)(d)	03/25/2035	835,611
4,971,374	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap)	0.45% (a)	09/25/2035	4,308,738
4,971,374	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS	4.16% (a)(b)(d)	09/25/2035	515,086
19,284,109	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap)	0.45% (a)	01/25/2036	16,224,386
19,284,109	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS	4.10% (a)(b)(d)	01/25/2036	1,724,102
19,843,915	GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27% (a)	09/26/2036	13,074,366
870,466	GSR Mortgage Loan Trust, Series 2005-1F-1A2	5.50%	02/25/2035	887,145
1,988,880	GSR Mortgage Loan Trust, Series 2005-1F-3A3	6.00%	01/25/2035	1,977,599
280,139	GSR Mortgage Loan Trust, Series 2005-6F-3A5	6.00%	07/25/2035	298,900
2,907,460	GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap)	6.80% (d)(f)	07/25/2035	287,986
268,235	GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.60%	07/25/2035	256,529
137,984	GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.60%	09/25/2035	134,504
7,318,760	GSR Mortgage Loan Trust, Series 2005-8F-3A5	6.00%	11/25/2035	4,231,435
1,734,644	GSR Mortgage Loan Trust, Series 2005-8F-4A1	6.00%	11/25/2035	1,072,256
286,330	GSR Mortgage Loan Trust, Series 2006-1F-1A2	5.50%	02/25/2036	432,534
442,144	GSR Mortgage Loan Trust, Series 2006-2F-2A3	5.75%	02/25/2036	452,892
1,688,980	GSR Mortgage Loan Trust, Series 2006-2F-3A3	6.00%	02/25/2036	1,116,887
2,028,458	GSR Mortgage Loan Trust, Series 2006-2F-3A6	6.00%	02/25/2036	1,341,381
18,366,368	GSR Mortgage Loan Trust, Series 2006-5F-3A1	6.50%	06/25/2036	12,588,397
4,996,689	GSR Mortgage Loan Trust, Series 2006-6F-2A3	6.00%	07/25/2036	3,814,875
4,033,580	GSR Mortgage Loan Trust, Series 2006-7F-3A4	6.25%	08/25/2036	2,000,023
11,138,417	GSR Mortgage Loan Trust, Series 2006-9F-4A1	6.50%	10/25/2036	7,427,870
30,205,124	GSR Mortgage Loan Trust, Series 2006-OA1-3A1 (11th District Cost of Funds Index + 1.50%, 1.50% Floor)	1.73%	08/25/2046	12,580,169
362,359	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	606,861
724,243	GSR Mortgage Loan Trust, Series 2007-4F-1A1	5.00%	07/25/2037	1,035,057
13,063,811	GSR Mortgage Loan Trust, Series 2007-4F-3A11	6.00%	07/25/2037	11,055,292
47,285,549	GSR Mortgage Loan Trust, Series 2007-OA1-1A1 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.33%	05/25/2037	31,721,420
524,333	HarborView Mortgage Loan Trust, Series 2005-14-3A1A	2.44% (b)	12/19/2035	508,527

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,638,330	HarborView Mortgage Loan Trust, Series 2005-2-1A (1 Month LIBOR USD + 0.52%, 0.52% Floor)	0.62%	05/19/2035	2,448,974
23,671,182	HarborView Mortgage Loan Trust, Series 2005-8-1A1A (1 Month LIBOR USD + 0.62%, 0.62% Floor, 11.00% Cap)	0.72%	09/19/2035	14,466,920
45,612,212	HarborView Mortgage Loan Trust, Series 2005-8-2A1A (12 Month US Treasury Average + 1.55%, 1.55% Floor)	1.63%	09/19/2035	27,751,081
4,678,416	HarborView Mortgage Loan Trust, Series 2006-10-2A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	11/19/2036	4,613,145
7,553,638	HarborView Mortgage Loan Trust, Series 2006-11-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.44%	12/19/2036	7,086,243
37,280,188	HarborView Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	01/25/2047	37,405,621
6,196,649	HarborView Mortgage Loan Trust, Series 2006-4-1A2A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.48%	05/19/2046	3,590,969
66,213,731	HarborView Mortgage Loan Trust, Series 2006-8-1A1 (1 Month LIBOR USD + 0.40%)	0.30%	07/21/2036	39,957,113
9,506,582	HarborView Mortgage Loan Trust, Series 2006-BU1-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor, 10.50% Cap)	0.52%	02/19/2046	8,858,490
16,646,079	HarborView Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 1.00%, 10.50% Cap)	1.10%	10/25/2037	16,221,218
6,620,894	HMIR, Series 2019-1-M1 (1 Month LIBOR USD + 1.65%)	1.75% (a)	05/25/2029	6,622,585
587,043	Home Equity Asset Trust, Series 2003-3-M1 (1 Month LIBOR USD + 1.29%, 1.29% Floor)	1.39%	08/25/2033	588,255
696,315	Home Equity Asset Trust, Series 2004-7-M2 (1 Month LIBOR USD + 0.99%, 0.99% Floor)	1.09%	01/25/2035	697,451
12,182,000	Home Equity Mortgage Loan Asset Backed Trust, Series 2006-B-2A4 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	0.66%	06/25/2036	11,593,770
8,528,139	Home Equity Mortgage Loan Asset Backed Trust, Series 2006-D-2A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34%	11/25/2036	7,462,601
8,648,380	Home Equity Mortgage Loan Asset Backed Trust, Series 2007-B-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	07/25/2037	4,663,218
8,648,380	Home Equity Mortgage Loan Asset Backed Trust, Series 2007-B-1A2 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	07/25/2037	4,663,218
3,749,642	Home Partners of America Trust, Series 2019-2-C	3.02% (a)	10/19/2039	3,710,843
3,988,980	Home Partners of America Trust, Series 2019-2-D	3.12% (a)	10/19/2039	3,878,275
7,508,669	Home Partners of America Trust, Series 2019-2-E	3.32% (a)	10/19/2039	7,340,318
558,332	HomeBanc Mortgage Trust, Series 2005-1-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 11.50% Cap)	0.84%	03/25/2035	502,436
10,350,000	HomeBanc Mortgage Trust, Series 2005-3-M5 (1 Month LIBOR USD + 1.85%, 1.85% Floor, 11.50% Cap)	1.95%	07/25/2035	10,287,162
3,483,000	Homeward Opportunities Fund Trust, Series 2018-2-B2	5.86% (a)(b)	11/25/2058	3,530,330
15,828,000	Homeward Opportunities Fund Trust, Series 2019-3-B2	5.75% (a)(b)	11/25/2059	16,272,295
13,161,000	Homeward Opportunities Fund Trust, Series 2020-1-B1	5.74% (a)(b)	11/25/2059	13,341,786
13,276,000	Homeward Opportunities Fund Trust, Series 2020-1-B2	5.91% (a)(b)	11/25/2059	13,545,494
28,994,000	Homeward Opportunities Fund Trust, Series 2020-2-B2	5.51% (a)(b)	05/25/2065	30,023,223
65,217,791	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(l)	08/25/2025	66,164,603
19,713,568	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	9,455,124
402,804	HSI Asset Loan Obligation Trust, Series 2007-AR1-3A1	2.38% (b)	01/25/2037	356,227
14,804,829	HSI Asset Loan Obligation Trust, Series 2007-WF1-A3	4.72% (k)	12/25/2036	6,709,988
29,737,986	HSI Asset Securitization Corporation, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.38%	10/25/2036	12,623,418

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
15,868,337	HSI Asset Securitization Corporation, Series 2007-NC1-A2 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	04/25/2037	12,653,234
68,794,328	HSI Asset Securitization Corporation, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	04/25/2037	55,033,316
2,326,582	Impac Secured Assets Trust, Series 2007-1-A2 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 11.50% Cap)	0.26%	03/25/2037	2,322,386
12,876,049	Impac Secured Assets Trust, Series 2007-3-A1B (1 Month LIBOR USD + 0.24%, 0.24% Floor, 11.50% Cap)	0.34%	09/25/2037	11,479,092
343,054	Impac Trust, Series 2002-9F-A1	5.22% (k)	12/25/2032	351,844
30,000,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-A1	2.09% (a)(b)	01/25/2057	29,932,422
15,512,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-A2	2.30% (a)(b)	01/25/2057	15,477,013
11,822,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-A3	2.45% (a)(b)	01/25/2057	11,795,382
3,337,929	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A1	6.00%	08/25/2037	1,890,585
2,443,625	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	1,384,056
8,270,352	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-1A1	6.00%	10/25/2037	5,837,893
12,080,955	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-2A3	6.50%	10/25/2037	8,988,956
19,294,482	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-3A1	7.00%	10/25/2037	8,960,794
16,459,580	IndyMac IMJA Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	10,098,285
12,500,473	IndyMac IMJA Mortgage Loan Trust, Series 2007-A4-A1	6.25%	02/25/2038	5,758,834
29,332,804	IndyMac IMSC Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	11,203,055
313,500	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	303,864
25,156,264	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	12,501,790
3,578,709	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.46%	07/25/2047	2,824,422
915,591	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-1A1	2.67% (b)	09/25/2036	722,010
1,015,692	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-4A1	2.77% (b)	09/25/2036	934,604
9,570,097	IndyMac INDA Mortgage Loan Trust, Series 2006-AR3-1A1	2.98% (b)	12/25/2036	9,037,144
3,377,223	IndyMac INDA Mortgage Loan Trust, Series 2007-AR1-3A1	2.83% (b)	03/25/2037	3,343,692
2,727,422	IndyMac INDA Mortgage Loan Trust, Series 2007-AR3-3A1	2.67% (b)	07/25/2037	2,735,387
6,404,661	IndyMac INDX Mortgage Loan Trust , Series 2005-AR15-A1	2.87% (b)	09/25/2035	6,049,294
5,660,578	IndyMac INDX Mortgage Loan Trust , Series 2007-AR21-8A1	2.76% (b)	09/25/2037	5,854,614
2,762,671	IndyMac INDX Mortgage Loan Trust, Series 2006-AR7-3A1	2.75% (b)	05/25/2036	2,544,633
4,221,027	IndyMac INDX Mortgage Loan Trust, Series 2007-AR13-2A1	2.79% (b)	07/25/2037	3,541,944
6,092,604	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	5,420,281
1,953,159	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9	6.00%	12/25/2035	1,737,627
3,883,412	JP Morgan Alternative Loan Trust, Series 2006-A2-1A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 11.50% Cap)	0.46%	05/25/2036	3,875,342
2,385,959	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	1,758,197
5,266,250	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69% (k)	05/25/2036	5,305,505
10,691,273	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	6.46%	12/25/2036	10,688,473
2,179,200	JP Morgan Mortgage Acquisition Corporation, Series 2005-WMC1-M4 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.00%	09/25/2035	2,126,582
6,827,620	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (k)	09/25/2029	5,216,236
12,448,712	JP Morgan Mortgage Acquisition Trust, Series 2006-HE3-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.38%	11/25/2036	11,811,157
24,227,030	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34%	08/25/2036	14,047,959
22,391,701	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A4 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.46%	08/25/2036	13,150,893

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,207,740	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5	6.91% (k)	07/25/2036	1,301,733
4,786,699	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1A (1 Month LIBOR USD + 0.13%, 0.13% Floor)	0.23%	12/25/2036	3,626,275
35,550,679	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1B (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.33%	12/25/2036	2,822,415
20,759,546	JP Morgan Mortgage Acquisition Trust, Series 2007-CH1-AF5	4.69% (k)	11/25/2036	21,637,559
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	03/25/2037	9,335,676
381,759	JP Morgan Mortgage Trust, Series 2005-A6-5A1	2.49% (b)	08/25/2035	376,019
4,393,707	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	4,795,972
441,128	JP Morgan Mortgage Trust, Series 2005-S2-2A13	5.50%	09/25/2035	427,230
1,051,785	JP Morgan Mortgage Trust, Series 2006-S2-3A3	6.00%	07/25/2036	592,843
3,398,077	JP Morgan Mortgage Trust, Series 2006-S2-3A5	6.25%	07/25/2036	2,015,333
1,893,070	JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.00%	08/25/2036	1,120,742
7,457,214	JP Morgan Mortgage Trust, Series 2006-S3-1A21 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.50% Cap)	0.48%	08/25/2036	1,182,734
7,457,214	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (-1 x 1 Month LIBOR USD + 7.12%, 7.12% Cap)	7.02% (d)(f)	08/25/2036	2,200,693
882,122	JP Morgan Mortgage Trust, Series 2006-S3-1A9	6.00%	08/25/2036	522,237
6,021,562	JP Morgan Mortgage Trust, Series 2006-S4-A3	6.00%	01/25/2037	3,658,784
2,507,620	JP Morgan Mortgage Trust, Series 2006-S4-A5	6.00%	01/25/2037	1,582,252
5,793,417	JP Morgan Mortgage Trust, Series 2006-S4-A8 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	0.48%	01/25/2037	1,686,110
5,793,417	JP Morgan Mortgage Trust, Series 2006-S4-A9 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.52% (d)(f)	01/25/2037	1,672,185
795,794	JP Morgan Mortgage Trust, Series 2007-A2-2A1	2.98% (b)	04/25/2037	732,664
3,108,085	JP Morgan Mortgage Trust, Series 2007-A3-3A2M	3.12% (b)	05/25/2037	3,095,721
6,629,676	JP Morgan Mortgage Trust, Series 2007-S1-2A6	6.00%	03/25/2037	4,077,101
1,830,844	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	1,238,446
4,292,579	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	3,042,747
1,754,383	JP Morgan Mortgage Trust, Series 2007-S3-1A64	7.50%	08/25/2037	964,902
722,900	JP Morgan Mortgage Trust, Series 2007-S3-1A9	6.00%	08/25/2037	511,636
3,957,964	JP Morgan Mortgage Trust, Series 2007-S3-1A96	6.00%	08/25/2037	2,801,680
4,511,354	JP Morgan Mortgage Trust, Series 2007-S3-1A97	6.00%	08/25/2037	3,192,301
5,329,665	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% (a)(b)	02/26/2037	3,493,085
16,396,524	JP Morgan Resecuritization Trust, Series 2009-7-7A1	7.00% (a)(b)(c)	09/27/2037	10,126,436
9,525,616	JP Morgan Resecuritization Trust, Series 2010-1-1A4	6.00% (a)	02/26/2037	6,481,117
5,329,944	JP Morgan Resecuritization Trust, Series 2010-1-2A11	7.00% (a)(b)	01/26/2037	3,258,701
25,768,490	Legacy Mortgage Asset Trust, Series 2019-GS2-A1	3.75% (a)(l)	01/25/2059	25,819,596
19,177,080	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(l)	05/25/2059	19,240,104
29,406,000	Legacy Mortgage Asset Trust, Series 2019-GS5-A2	4.25% (a)(l)	05/25/2059	29,553,953
146,426,224	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	4.30% (a)	06/25/2058	150,417,217
26,545,000	Legacy Mortgage Asset Trust, Series 2020-GS1-A2	4.00% (a)(l)	10/25/2059	26,500,166
33,866,825	Legacy Mortgage Asset Trust, Series 2020-GS2-A1	2.75% (a)(l)	03/25/2060	33,995,871
26,264,000	Legacy Mortgage Asset Trust, Series 2020-GS2-A2	4.00% (a)(l)	03/25/2060	26,219,640
24,000,000	Legacy Mortgage Asset Trust, Series 2021-GS4-A2	3.55% (a)(l)	11/25/2060	23,958,096
1,834,498	Lehman Mortgage Trust, Series 2005-2-3A5	5.50%	12/25/2035	1,313,063
1,306,291	Lehman Mortgage Trust, Series 2005-2-5A5	5.75%	12/25/2035	1,125,545

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,999,573	Lehman Mortgage Trust, Series 2005-3-2A1	6.00%	01/25/2036	2,050,293
170,271	Lehman Mortgage Trust, Series 2005-3-2A3	5.50%	01/25/2036	173,755
914,516	Lehman Mortgage Trust, Series 2005-3-2A7	6.00%	01/25/2036	935,405
1,067,095	Lehman Mortgage Trust, Series 2006-1-1A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	0.85%	02/25/2036	555,704
3,201,286	Lehman Mortgage Trust, Series 2006-1-1A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	4.65% (d)(f)	02/25/2036	583,643
2,760,583	Lehman Mortgage Trust, Series 2006-1-3A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	0.85%	02/25/2036	2,190,985
2,760,583	Lehman Mortgage Trust, Series 2006-1-3A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	4.65% (d)(f)	02/25/2036	312,949
1,778,620	Lehman Mortgage Trust, Series 2006-1-3A4	5.50%	02/25/2036	1,659,266
1,881,355	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.30% (d)(f)	08/25/2036	302,636
1,195,748	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	1,172,887
5,787,160	Lehman Mortgage Trust, Series 2006-5-2A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.50% Cap)	0.45%	09/25/2036	549,704
12,054,591	Lehman Mortgage Trust, Series 2006-5-2A2 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	7.05% (d)(f)	09/25/2036	3,294,784
6,525,484	Lehman Mortgage Trust, Series 2006-6-3A9	5.50%	10/25/2036	5,656,655
443,806	Lehman Mortgage Trust, Series 2006-6-4A5	6.00%	12/25/2036	434,818
2,950,568	Lehman Mortgage Trust, Series 2006-7-2A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.55%	11/25/2036	607,334
10,603,578	Lehman Mortgage Trust, Series 2006-7-2A5 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.45% (d)(f)	11/25/2036	2,745,647
1,907,440	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	30.21% (f)	01/25/2037	2,916,038
2,080,385	Lehman Mortgage Trust, Series 2006-9-1A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 5.75% Cap)	0.70%	01/25/2037	1,217,000
6,212,695	Lehman Mortgage Trust, Series 2006-9-1A6 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	5.05% (d)(f)	01/25/2037	985,761
3,493,502	Lehman Mortgage Trust, Series 2006-9-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	0.48%	01/25/2037	681,222
6,267,074	Lehman Mortgage Trust, Series 2006-9-2A2 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.52% (d)(f)	01/25/2037	1,325,008
6,054,198	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	2,758,743
21,926,907	Lehman Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.31% (a)	06/25/2037	18,886,921
6,873,187	Lehman Mortgage Trust, Series 2007-1-2A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40% (a)	06/25/2037	5,795,321
1,694,408	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	1,449,997
2,495,448	Lehman Mortgage Trust, Series 2007-4-2A11 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	0.43%	05/25/2037	813,028
11,300,061	Lehman Mortgage Trust, Series 2007-4-2A8 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	6.57% (d)(f)	05/25/2037	2,698,497
851,231	Lehman Mortgage Trust, Series 2007-4-2A9 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	0.43%	05/25/2037	198,012
7,889,335	Lehman Mortgage Trust, Series 2007-5-11A1	4.64% (b)	06/25/2037	6,349,473
787,084	Lehman Mortgage Trust, Series 2007-5-4A3 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	39.47% (f)	08/25/2036	1,124,288
693,670	Lehman Mortgage Trust, Series 2007-5-7A3	7.50%	10/25/2036	433,233
115,544	Lehman Mortgage Trust, Series 2007-6-1A8	6.00%	07/25/2037	116,626

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,106,091	Lehman Mortgage Trust, Series 2007-9-2A2	6.50%	10/25/2037	2,906,522
3,518,853	Lehman Mortgage Trust, Series 2008-2-1A6	6.00%	03/25/2038	1,696,942
2,029,473	Lehman Trust, Series 2005-4-2A3A	5.50%	10/25/2035	2,517,394
8,571,966	Lehman Trust, Series 2005-9N-2A1 (12 Month US Treasury Average + 1.06%, 1.06% Floor)	1.14%	02/25/2036	8,094,945
34,405	Lehman Trust, Series 2006-17-1A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.44%	08/25/2046	360,850
7,973,889	Lehman Trust, Series 2006-5-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	0.52%	04/25/2036	7,862,940
81,797	Lehman Trust, Series 2006-5-2A4A	6.39% (k)	04/25/2036	103,339
9,320,881	Lehman Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	0.49%	06/25/2046	9,534,047
7,271,083	Lehman Trust, Series 2007-1-2A1	7.00% (b)	02/25/2037	8,800,390
12,693,278	Lehman Trust, Series 2007-12N-1A3A (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.30%	07/25/2047	12,933,092
5,719,109	Lehman XS Trust, Series 2005-2-2A3B	5.94% (k)	08/25/2035	5,751,708
8,059,883	Lehman XS Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	0.70%	03/25/2036	7,968,072
15,669,309	LHOME Mortgage Trust, Series 2019-RTL2-A1	3.84% (a)	03/25/2024	15,713,042
8,311,744	LHOME Mortgage Trust, Series 2019-RTL3-A1	3.87% (a)	07/25/2024	8,350,834
19,200,000	LHOME Mortgage Trust, Series 2020-RTL1-A1	3.23% (a)	10/25/2024	19,295,967
9,300,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(b)	09/25/2026	9,175,987
92,000,000	LHOME Mortgage Trust, Series 2021-RTL2-A1	2.09% (a)(l)	06/25/2026	92,246,321
75,000,000	Loan Revolving Advance Investment Trust, Series 2021-1-A1X (1 Month LIBOR USD + 2.75%, 2.75% Floor)	2.84% (a)	12/31/2022	74,429,325
14,369,977	Long Beach Mortgage Loan Trust, Series 2006-2-2A4 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	0.68%	03/25/2046	7,092,232
50,261,696	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.46%	05/25/2046	22,662,546
5,123,598	Long Beach Mortgage Loan Trust, Series 2006-3-2A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.64%	05/25/2046	2,366,156
16,789,783	Long Beach Mortgage Loan Trust, Series 2006-5-2A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.58%	06/25/2036	10,904,447
30,096,605	Long Beach Mortgage Loan Trust, Series 2006-6-1A (1 Month LIBOR USD + 0.29%, 0.29% Floor)	0.39%	07/25/2036	24,415,907
11,638,755	Long Beach Mortgage Loan Trust, Series 2006-WL1-M2 (1 Month LIBOR USD + 0.68%, 0.68% Floor)	0.78%	01/25/2046	11,336,952
3,480,353	Luminent Mortgage Trust, Series 2005-1-A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 11.50% Cap)	0.62%	11/25/2035	3,437,830
3,195,172	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	2.73% (b)	03/25/2035	3,151,348
816,918	MASTR Adjustable Rate Mortgages Trust, Series 2005-6-5A1	2.64% (b)	07/25/2035	785,942
5,553,204	MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	2.75% (b)	11/25/2036	3,930,852
6,651,000	MASTR Alternative Loans Trust, Series 2004-9-M2	6.26% (k)	08/25/2034	6,621,702
1,137,441	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	1,189,196
110,976	MASTR Alternative Loans Trust, Series 2005-5-2A3	5.50%	07/25/2025	111,406
7,207,737	MASTR Alternative Loans Trust, Series 2005-5-3A1	5.75%	08/25/2035	5,039,024
1,895,969	MASTR Alternative Loans Trust, Series 2005-6-1A5	5.50%	12/25/2035	1,691,890
1,456,218	MASTR Alternative Loans Trust, Series 2006-3-1A2	6.25%	07/25/2036	1,166,715
1,667,228	MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	1,653,459
4,007,449	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	1,896,228

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,138,433	MASTR Asset Backed Securities Trust, Series 2003-OPT1-M3 (1 Month LIBOR USD + 4.13%, 4.13% Floor)	4.23%	12/25/2032	3,158,120
7,822,058	MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.44%	06/25/2036	7,513,670
14,238,132	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.31%	05/25/2037	14,030,978
14,294,321	MASTR Asset Backed Securities Trust, Series 2007-WMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.25%	01/25/2037	5,621,121
2,079,378	MASTR Asset Securitization Trust, Series 2006-1-1A4	5.75%	05/25/2036	1,814,987
1,307,889	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	1,101,673
2,767,656	MASTR Asset Securitization Trust, Series 2007-1-1A3	6.25%	11/25/2037	1,637,724
15,365,179	MASTR Resecuritization Trust, Series 2008-1-A1	6.00% (a)(b)(c)	09/27/2037	13,147,859
8,369,983	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(b)	06/27/2036	7,519,221
1,569,903	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	1,666,462
563,946	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	0.50%	10/25/2032	532,732
23,003,941	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2A (1 Month LIBOR USD + 0.11%, 0.11% Floor)	0.21%	04/25/2037	11,676,748
11,796,859	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2B (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.31%	04/25/2037	6,101,343
16,350,586	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	04/25/2037	8,578,832
13,738,670	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 7.00% Cap)	0.42%	03/25/2037	3,438,464
13,738,670	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (-1 x 1 Month LIBOR USD + 6.68%, 6.68% Cap)	6.58% (d)(f)	03/25/2037	3,709,655
31,186,978	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	2.16% (b)	10/25/2047	13,318,549
2,647,085	Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-H1-1A2 (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.85%	10/25/2037	2,592,679
20,958,666	Merrill Lynch Mortgage Investors Trust, Series 2005-AR1-M2 (1 Month LIBOR USD + 1.01%, 1.01% Floor)	1.11%	06/25/2036	20,256,699
647,792	Merrill Lynch Mortgage Investors Trust, Series 2006-3-1A	2.08% (b)	10/25/2036	659,636
8,513,363	Merrill Lynch Mortgage Investors Trust, Series 2006-AR1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42% (a)	03/25/2037	3,467,340
888,644	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2	6.00%	04/25/2036	596,384
26,160,148	Merrill Lynch Mortgage Investors Trust, Series 2006-FM1-A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	04/25/2037	19,327,479
11,126,850	Merrill Lynch Mortgage Investors Trust, Series 2006-HE3-A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	06/25/2037	4,317,368
7,959,328	Merrill Lynch Mortgage Investors Trust, Series 2006-HE4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.30%	07/25/2037	2,512,197
91,437,061	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	02/25/2037	58,759,567
9,622,979	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A1 (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.17%	04/25/2047	5,284,507
8,209,865	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A3 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	04/25/2047	4,559,706
3,438,779	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A4 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	0.37%	04/25/2047	1,920,215
61,207,319	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.35%	03/25/2037	55,761,955

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
36,049,542	MFA LLC, Series 2021-NPL1-A1	2.36% (a)(l)	03/25/2060	35,886,371
18,549,428	Morgan Stanley Capital Trust, Series 2006-HE7-A2C (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.26%	09/25/2036	10,590,104
24,614,492	Morgan Stanley Capital Trust, Series 2006-HE7-A2D (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.33%	09/25/2036	14,262,853
13,126,050	Morgan Stanley Capital Trust, Series 2006-NC2-M1 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.64%	02/25/2036	14,020,803
6,444,750	Morgan Stanley Capital Trust, Series 2007-HE4-A1 (1 Month LIBOR USD + 0.13%, 0.13% Floor)	0.23% (a)	02/25/2037	3,421,714
27,718,334	Morgan Stanley Home Equity Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.32%	12/25/2036	17,395,974
5,495,145	Morgan Stanley IXIS Real Estate Capital Trust, Series 2006-2-AFPT (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.17%	11/25/2036	2,411,231
745,015	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	0.80%	12/25/2035	543,341
1,866,607	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6	5.75%	12/25/2035	1,705,205
2,331,581	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.30% (b)	12/25/2035	2,320,688
4,725,953	Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6	6.73% (k)	08/25/2036	1,376,187
7,168,341	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	4,492,314
7,088,765	Morgan Stanley Mortgage Loan Trust, Series 2006-16AX-2A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.44%	11/25/2036	2,720,337
5,572,535	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	5.65% (k)	10/25/2046	2,336,173
1,889,384	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6	5.58% (k)	10/25/2046	691,560
2,261,458	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.75%	02/25/2036	2,213,487
17,113,436	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.14% (b)	06/25/2036	14,033,916
1,816,444	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	1,341,063
1,838,835	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	1,357,594
2,958,696	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	2,296,072
4,799,352	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3	2.32% (b)	10/25/2037	3,650,330
3,086,346	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	5.92% (k)	09/25/2046	1,107,518
2,088,651	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.08% (k)	09/25/2046	888,342
402,727	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	5.62% (k)	01/25/2047	397,317
5,707,097	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A3S	5.86% (k)	01/25/2047	2,986,370
3,338,113	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S	5.96% (k)	01/25/2047	1,746,453
5,189,713	Morgan Stanley Re-Remic Trust, Series 2010-R5-4B	2.42% (a)(k)	06/26/2036	4,821,067
8,076,452	Morgan Stanley Re-Remic Trust, Series 2010-R5-5B	1.04% (a)(k)	01/26/2037	8,051,427
10,318,980	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% (a)(b)	11/26/2036	10,169,309
966,589	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% (a)(b)	02/26/2037	990,649
8,869,847	Morgan Stanley Re-Remic Trust, Series 2012-R4-1B	0.24% (a)(h)	08/26/2036	8,189,813
7,876,539	Morgan Stanley Re-Remic Trust, Series 2013-R2-1B	2.63% (a)(b)(c)	10/26/2036	7,107,542
4,934,259	Morgan Stanley Resecuritization Trust, Series 2014-R7-B1	3.71% (a)(b)	01/26/2051	5,070,215
4,578,995	Morgan Stanley Resecuritization Trust, Series 2014-R7-B2	3.71% (a)(b)(g)	01/26/2051	4,723,271
30,176,589	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	30,207,490
10,372,188	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF3	6.17% (b)	07/25/2036	3,557,980
12,758,685	New Century Alternative Mortgage Loan Trust, Series 2006-ALT2-AF5	4.87% (k)	10/25/2036	3,925,718
17,829,000	New Century Home Equity Loan Trust, Series 2005-4-M5 (1 Month LIBOR USD + 1.02%, 1.02% Floor, 12.50% Cap)	1.12%	09/25/2035	17,814,719

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,500,000	New Century Home Equity Loan Trust, Series 2006-1-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor, 12.50% Cap)	0.38%	05/25/2036	11,175,029
62,504,400	New Residential Mortgage Loan Trust, Series 2020-RPL1-M1	3.25% (a)(b)	11/25/2059	64,869,679
16,345,550	New Residential Mortgage Loan Trust, Series 2020-RPL1-M2	3.50% (a)(b)	11/25/2059	17,230,152
311,182	New York Mortgage Trust, Series 2005-2-A (1 Month LIBOR USD + 0.66%, 0.66% Floor, 10.50% Cap)	0.43%	08/25/2035	307,653
54,192	Nomura Asset Acceptance Corporation, Series 2005-AP1-2A5	5.36% (k)	02/25/2035	55,628
13,503,217	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	6.16% (b)	05/25/2036	4,201,192
2,744,095	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41% (b)	05/25/2036	853,187
15,155,088	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (b)	01/25/2036	6,293,662
2,561,529	Nomura Asset Acceptance Corporation, Series 2006-AP1-A3	5.65% (b)	01/25/2036	1,063,464
1,241,927	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2	5.76% (b)	06/25/2036	472,251
15,670,102	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (k)	10/25/2036	5,550,142
2,726,804	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (k)	02/25/2037	1,042,031
13,591,021	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	5.99% (k)	02/25/2037	5,194,475
2,929,978	Nomura Resecuritization Trust, Series 2014-1R-6A7	7.19% (a)(b)	08/26/2036	2,910,993
5,369,885	Nomura Resecuritization Trust, Series 2014-2R-4A9	4.35% (a)(k)	07/26/2036	5,165,718
6,909,906	Nomura Resecuritization Trust, Series 2015-4R-5A2 (1 Month LIBOR USD + 0.43%, 0.43% Floor)	2.20% (a)(g)	03/26/2036	6,458,997
13,309,981	NovaStar Mortgage Funding Trust, Series 2005-3-M4 (1 Month LIBOR USD + 0.89%, 0.89% Floor, 11.00% Cap)	0.99%	01/25/2036	13,293,769
8,107,939	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	10/25/2036	6,633,726
78,011,798	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	78,447,533
71,072,122	NRZ Excess Spread-Collateralized Notes, Series 2021-FHT1-A	3.10% (a)	07/25/2026	70,937,213
9,694,000	OBX Trust, Series 2021-NQM3-M1	2.33% (a)(b)	07/25/2061	9,575,013
940,983	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.08%	11/25/2034	926,157
6,458,112	Option One Mortgage Loan Trust, Series 2007-1-2A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	01/25/2037	4,619,650
64,703,390	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	07/25/2037	61,215,295
80,257,786	OSAT Trust, Series 2020-RPL1-A1	3.07% (a)(l)	12/26/2059	80,367,827
10,080,000	People's Choice Home Loan Securities Trust, Series 2005-1-M5 (1 Month LIBOR USD + 1.50%, 1.50% Floor, 15.00% Cap)	1.59%	01/25/2035	8,980,372
3,816,351	PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 10.10% Cap)	0.42%	02/25/2037	2,957,215
8,546,083	PHH Alternative Mortgage Trust, Series 2007-2-2A1	6.00%	05/25/2037	8,505,754
3,987,741	PHH Alternative Mortgage Trust, Series 2007-2-2A2	6.00%	05/25/2037	3,968,923
316,107	PHH Alternative Mortgage Trust, Series 2007-2-3A1	6.00%	05/25/2037	320,753
50,873,677	PMT Credit Risk Transfer Trust 2019-2R, Series 2019-2R-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	2.85% (a)	05/27/2023	50,462,806
4,927,025	PMT Credit Risk Transfer Trust, Series 2019-1R-A (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.10% (a)	03/27/2024	4,933,074
14,986,665	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	2.80% (a)	10/27/2022	15,005,993
43,334,931	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.45% (a)	02/27/2023	43,364,239
96,496,983	PMT Credit Risk Transfer Trust, Series 2021-1R-A (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.00% (a)	02/27/2024	97,889,859

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
67,663,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.09% (a)	03/25/2026	67,918,184
17,500,000	PNMAC GMSR Trust, Series 2018-FT1-A (1 Month LIBOR USD + 2.35%)	2.44% (a)	04/25/2023	17,485,913
1,200,000	PNMAC GMSR Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.95% (a)	02/25/2023	1,203,869
150,599,860	PR Mortgage Loan Trust, Series 2014-1-APT	5.87% (a)(b)	10/25/2049	149,043,380
77,003,472	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(l)	09/27/2060	76,390,277
33,430,514	Pretium Mortgage Credit Partners LLC, Series 2021-NPL5-A1	2.49% (a)(l)	10/25/2051	33,539,899
29,452,128	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(l)	07/25/2051	29,222,210
82,332,540	Pretium Mortgage Credit Partners LLC, Series 2021-RN4-A1	2.49% (a)(b)	10/25/2051	82,550,309
6,493,360	Prime Mortgage Trust, Series 2006-DR1-2A1	5.50% (a)	05/25/2035	6,250,011
3,355,774	Prime Mortgage Trust, Series 2006-DR1-2A2	6.00% (a)	05/25/2035	3,219,493
57,832,000	Progress Residential Trust, Series 2021-SFR10-E1	3.57% (a)	12/17/2038	58,468,568
24,000,000	Progress Residential Trust, Series 2021-SFR10-E2	3.67% (a)	12/17/2038	24,222,710
13,000,000	Progress Residential Trust, Series 2021-SFR10-F	4.61% (a)	12/17/2038	13,171,422
29,000,000	Progress Residential Trust, Series 2021-SFR2-E1	2.55% (a)	04/19/2038	28,465,811
20,000,000	Progress Residential Trust, Series 2021-SFR2-E2	2.65% (a)	04/19/2038	19,789,260
62,271,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	61,918,415
7,000,000	Progress Residential Trust, Series 2021-SFR5-E1	2.21% (a)	07/17/2038	6,804,964
25,000,000	Progress Residential Trust, Series 2021-SFR8-E1	2.38% (a)	10/17/2038	24,406,570
23,900,000	Progress Residential Trust, Series 2021-SFR8-E2	2.53% (a)	10/17/2038	23,275,828
19,900,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/17/2038	19,450,145
5,500,000	PRPM LLC, Series 2020-4-A2	3.44% (a)(l)	10/25/2025	5,496,627
293,623,204	PRPM LLC, Series 2021-10-A1	2.49% (a)(l)	10/25/2026	293,632,424
128,500,000	PRPM LLC, Series 2021-11-A1	2.49% (a)(l)	11/25/2026	129,471,203
121,620,487	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	120,858,608
7,100,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(b)	03/25/2026	6,995,821
69,703,563	PRPM LLC, Series 2021-6-A1	1.79% (a)(l)	07/25/2026	69,140,504
53,754,656	PRPM LLC, Series 2021-7-A1	1.87% (a)(l)	08/25/2026	53,233,784
36,176,198	PRPM LLC, Series 2021-9-A1	2.36% (a)(b)	10/25/2026	35,913,793
4,932,542	RALI Trust, Series 2006-QS4-A9	6.00%	04/25/2036	4,855,086
24,815,585	RALI Trust, Series 2007-QA5-1A1	5.18% (b)	09/25/2037	20,674,856
12,429,437	RALI Trust, Series 2007-QH7-2A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	0.70%	08/25/2037	11,859,973
29,083,252	RALI Trust, Series 2007-QS10-A1	6.50%	09/25/2037	28,645,288
15,332,588	RAMP Series Trust, Series 2006-RS3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	0.70%	05/25/2036	14,825,442
3,971,981	RAMP Series Trust, Series 2006-RS6-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.64%	11/25/2036	3,757,495
3,860,296	RASC Trust, Series 2005-KS4-M5 (1 Month LIBOR USD + 1.20%, 1.80% Floor)	1.90%	05/25/2035	3,876,910
15,013,885	RBSGC Structured Trust, Series 2008-B-A1	6.00% (a)	06/25/2037	14,846,095
17,113,032	RBSSP Resecuritization Trust, Series 2009-12-20A2	2.66% (a)(b)	12/25/2035	16,684,997
3,358,516	RBSSP Resecuritization Trust, Series 2009-12-17A2	2.20% (a)(b)	10/25/2035	3,356,718
3,281,544	RBSSP Resecuritization Trust, Series 2010-4-7A2	6.00% (a)	07/26/2037	2,163,217
63,318,358	Redwood Funding Trust, Series 2019-1-PT	4.21% (a)(l)	09/27/2024	63,845,484
3,291,769	Renaissance Home Equity Loan Trust, Series 2006-1-AF6	5.75% (k)	05/25/2036	2,197,846

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,088,006	Renaissance Home Equity Loan Trust, Series 2006-2-AF5	6.25% (k)	08/25/2036	1,298,990
17,434,767	Renaissance Home Equity Loan Trust, Series 2006-3-AF3	5.59% (k)	11/25/2036	8,698,645
18,101,352	Renaissance Home Equity Loan Trust, Series 2006-3-AF4	5.81% (k)	11/25/2036	9,375,878
2,942,315	Renaissance Home Equity Loan Trust, Series 2006-3-AF5	6.12% (k)	11/25/2036	1,599,872
10,338,469	Renaissance Home Equity Loan Trust, Series 2006-4-AF4	5.47% (k)	01/25/2037	5,150,271
20,358,549	Renaissance Home Equity Loan Trust, Series 2006-4-AF5	5.69% (k)	01/25/2037	10,533,409
8,192,822	Renaissance Home Equity Loan Trust, Series 2007-1-AF1	5.74% (k)	04/25/2037	3,280,867
5,779,950	Renaissance Home Equity Loan Trust, Series 2007-1-AF1Z	5.35% (k)	04/25/2037	2,174,538
3,486,895	Renaissance Home Equity Loan Trust, Series 2007-1-AF2	5.51% (k)	04/25/2037	1,340,042
5,072,268	Renaissance Home Equity Loan Trust, Series 2007-1-AF3	5.61% (k)	04/25/2037	1,984,876
2,781,357	Renaissance Home Equity Loan Trust, Series 2007-1-AF4	5.76% (k)	04/25/2037	1,117,532
8,232,817	Renaissance Home Equity Loan Trust, Series 2007-1-AF5	5.91% (k)	04/25/2037	3,393,827
17,696,892	Renaissance Home Equity Loan Trust, Series 2007-2-AF2	5.68% (k)	06/25/2037	7,000,694
22,755,581	Renaissance Home Equity Loan Trust, Series 2007-2-AF5	6.20% (k)	06/25/2037	9,965,115
18,615,912	Residential Accredit Loans, Inc., Series 2005-QA11-4A1	3.64% (b)	10/25/2035	15,342,929
9,422,340	Residential Accredit Loans, Inc., Series 2005-QA13-2A1	3.96% (b)	12/25/2035	8,874,817
6,791,972	Residential Accredit Loans, Inc., Series 2005-QA3-CB1	3.23% (b)	03/25/2035	3,185,740
238,718	Residential Accredit Loans, Inc., Series 2005-QS12-A11 (-11 x 1 Month LIBOR USD + 51.15%, 51.15% Cap)	50.03% (f)	08/25/2035	414,911
952,994	Residential Accredit Loans, Inc., Series 2005-QS13-1A6	5.50%	09/25/2035	935,716
1,919,288	Residential Accredit Loans, Inc., Series 2005-QS13-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	0.80%	09/25/2035	1,662,785
7,869,079	Residential Accredit Loans, Inc., Series 2005-QS13-2A2 (-1 x 1 Month LIBOR USD + 5.05%, 5.05% Cap)	4.95% (d)(f)	09/25/2035	915,903
5,300,105	Residential Accredit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2035	2,713,578
1,577,328	Residential Accredit Loans, Inc., Series 2005-QS15-2A	6.00%	10/25/2035	1,604,807
1,860,304	Residential Accredit Loans, Inc., Series 2005-QS15-3A	6.00%	10/25/2035	1,838,757
1,844,191	Residential Accredit Loans, Inc., Series 2005-QS16-A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	0.80%	11/25/2035	1,539,996
1,843,872	Residential Accredit Loans, Inc., Series 2005-QS16-A2 (-1 x 1 Month LIBOR USD + 4.80%, 4.80% Cap)	4.70% (d)(f)	11/25/2035	206,800
1,055,539	Residential Accredit Loans, Inc., Series 2005-QS17-A1	6.00%	12/25/2035	1,061,050
1,092,206	Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2035	1,097,908
3,059,175	Residential Accredit Loans, Inc., Series 2005-QS17-A11	6.00%	12/25/2035	3,075,146
2,174,365	Residential Accredit Loans, Inc., Series 2005-QS17-A2 (1 Month LIBOR USD + 0.85%, 0.85% Floor, 6.00% Cap)	0.95%	12/25/2035	1,803,950
2,174,365	Residential Accredit Loans, Inc., Series 2005-QS17-A4 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	5.05% (d)(f)	12/25/2035	266,122
1,749,562	Residential Accredit Loans, Inc., Series 2005-QS17-A6	6.00%	12/25/2035	1,758,696
761,176	Residential Accredit Loans, Inc., Series 2005-QS5-A3	5.70%	04/25/2035	739,384
2,592,581	Residential Accredit Loans, Inc., Series 2006-QS10-A1	6.00%	08/25/2036	2,580,772
797,245	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	785,687
5,443,408	Residential Accredit Loans, Inc., Series 2006-QS11-1A1	6.50%	08/25/2036	5,348,787
1,251,129	Residential Accredit Loans, Inc., Series 2006-QS12-1A1	6.50%	09/25/2036	805,422
2,156,052	Residential Accredit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2036	2,079,369
3,500,845	Residential Accredit Loans, Inc., Series 2006-QS14-A18	6.25%	11/25/2036	3,394,186
1,570,184	Residential Accredit Loans, Inc., Series 2006-QS15-A1	6.50%	10/25/2036	1,556,060
633,226	Residential Accredit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2036	621,107

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,251,652	Residential Accredit Loans, Inc., Series 2006-QS16-A11	6.00%	11/25/2036	2,209,018
657,283	Residential Accredit Loans, Inc., Series 2006-QS16-A7	6.00%	11/25/2036	644,702
710,271	Residential Accredit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2036	696,677
281,068	Residential Accredit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2036	275,688
1,274,788	Residential Accredit Loans, Inc., Series 2006-QS17-A4	6.00%	12/25/2036	1,234,928
7,082,173	Residential Accredit Loans, Inc., Series 2006-QS17-A5	6.00%	12/25/2036	6,860,728
783,611	Residential Accredit Loans, Inc., Series 2006-QS1-A6 (-8 x 1 Month LIBOR USD + 42.86%, 42.86% Cap)	42.08% (f)	01/25/2036	1,290,784
5,338,802	Residential Accredit Loans, Inc., Series 2006-QS3-1A11	6.00%	03/25/2036	5,267,913
1,247,096	Residential Accredit Loans, Inc., Series 2006-QS4-A8 (-8 x 1 Month LIBOR USD + 5143.00%, 1.10% Floor, 8.00% Cap)	8.00% (f)	04/25/2036	1,162,799
3,232,552	Residential Accredit Loans, Inc., Series 2006-QS5-A3	6.00%	05/25/2036	3,181,094
9,634,222	Residential Accredit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2036	9,480,856
1,551,164	Residential Accredit Loans, Inc., Series 2006-QS6-1A16	6.00%	06/25/2036	1,531,446
2,250,402	Residential Accredit Loans, Inc., Series 2006-QS6-1A2	6.00%	06/25/2036	2,221,795
4,459,295	Residential Accredit Loans, Inc., Series 2006-QS8-A1	6.00%	08/25/2036	4,351,053
7,733,068	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.45% (d)(f)	08/25/2036	1,031,715
2,820,511	Residential Accredit Loans, Inc., Series 2006-QS9-1A6 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	5.20% (d)(f)	07/25/2036	412,790
25,923,047	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.56%	06/25/2037	12,368,433
2,791,692	Residential Accredit Loans, Inc., Series 2007-QS11-A1	7.00%	10/25/2037	2,688,431
9,621,035	Residential Accredit Loans, Inc., Series 2007-QS1-1A2 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.35% (d)(f)	01/25/2037	1,521,291
968,459	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	944,475
2,340,685	Residential Accredit Loans, Inc., Series 2007-QS1-2A10	6.00%	01/25/2037	2,228,218
3,425,544	Residential Accredit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2037	3,299,482
16,455,100	Residential Accredit Loans, Inc., Series 2007-QS3-A1	6.50%	02/25/2037	16,339,175
2,623,868	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	2,559,640
4,293,081	Residential Accredit Loans, Inc., Series 2007-QS4-3A3	6.00%	03/25/2037	4,204,814
1,743,895	Residential Accredit Loans, Inc., Series 2007-QS5-A1	5.50%	03/25/2037	1,695,594
719,428	Residential Accredit Loans, Inc., Series 2007-QS5-A5 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 7.00% Cap)	0.40%	03/25/2037	559,381
2,389,384	Residential Accredit Loans, Inc., Series 2007-QS5-A8 (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	6.60% (d)(f)	03/25/2037	419,845
1,898,366	Residential Accredit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2037	1,864,472
610,380	Residential Accredit Loans, Inc., Series 2007-QS6-A13 (-8 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	54.15% (f)	04/25/2037	1,020,446
2,718,311	Residential Accredit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2037	2,669,775
4,332,148	Residential Accredit Loans, Inc., Series 2007-QS6-A6	6.25%	04/25/2037	4,329,397
299,208	Residential Accredit Loans, Inc., Series 2007-QS6-A77 (-8 x 1 Month LIBOR USD + 55.83%, 55.83% Cap)	54.98% (f)	04/25/2037	507,739
5,644,573	Residential Accredit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2037	3,180,403
16,464,581	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	16,257,222
1,861,058	Residential Asset Mortgage Products, Inc., Series 2004-RS7-A3	2.90% (b)	07/25/2034	1,808,872
529,362	Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15	5.41% (k)	01/25/2035	534,656
12,757,172	Residential Asset Mortgage Products, Inc., Series 2006-RS2-A3A (1 Month LIBOR USD + 0.30%, 0.60% Floor, 14.00% Cap)	0.70%	03/25/2036	12,661,042

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,857,376	Residential Asset Securities Corporation, Series 2007-EMX1-A13 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.00% Cap)	0.30%	01/25/2037	12,401,798
4,769,384	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	3,418,287
1,568,908	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.90% (d)(f)	11/25/2035	315,101
1,660,897	Residential Asset Securitization Trust, Series 2005-A12-A8 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 5.50% Cap)	0.65%	11/25/2035	826,376
2,037,867	Residential Asset Securitization Trust, Series 2005-A15-1A7	6.00%	02/25/2036	2,101,888
7,278,124	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2036	4,215,033
7,296,528	Residential Asset Securitization Trust, Series 2005-A16-A1	5.00%	02/25/2036	3,844,638
3,348,078	Residential Asset Securitization Trust, Series 2005-A8CB-A11	6.00%	07/25/2035	2,801,553
3,376,354	Residential Asset Securitization Trust, Series 2005-A8CB-A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.90% (d)(f)	07/25/2035	473,696
5,047,890	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2036	2,747,706
676,847	Residential Asset Securitization Trust, Series 2006-A1-1A3	6.00%	04/25/2036	445,910
7,114,559	Residential Asset Securitization Trust, Series 2006-A12-A1	6.25%	11/25/2036	3,860,801
7,297,387	Residential Asset Securitization Trust, Series 2006-A13-A1	6.25%	12/25/2036	3,829,690
10,994,964	Residential Asset Securitization Trust, Series 2006-A1-3A2	6.00%	04/25/2036	7,279,843
14,173,393	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.55%	12/25/2036	2,157,229
31,278,552	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.45% (d)(f)	12/25/2036	9,630,929
5,532,475	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	3,346,835
3,841,875	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	01/25/2046	2,317,773
3,192,948	Residential Asset Securitization Trust, Series 2006-A2-A9	6.00%	01/25/2046	1,926,282
2,410,830	Residential Asset Securitization Trust, Series 2006-A8-1A1	6.00%	08/25/2036	2,051,944
4,765,655	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	27.99% (c)(f)	01/25/2046	5,787,608
20,740,078	Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2037	16,120,109
779,391	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x 1 Month LIBOR USD + 46.38%, 46.38% Cap)	45.60% (f)	04/25/2037	1,700,631
22,924,467	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.00% (d)(f)	05/25/2037	3,304,016
5,896,078	Residential Asset Securitization Trust, Series 2007-A5-1A6 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	0.50%	05/25/2037	488,711
4,370,470	Residential Asset Securitization Trust, Series 2007-A5-2A3	6.00%	05/25/2037	3,408,844
1,915,354	Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2037	1,493,922
8,251,423	Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	06/25/2037	6,543,091
7,923,621	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2037	4,486,533
34,853,174	Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2037	19,734,655
15,442,706	Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2037	8,744,009
4,508,569	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	4,423,877
1,485,322	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	1,456,698
101,691	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	99,732
2,898,189	Residential Funding Mortgage Securities Trust, Series 2006-S9-A1	6.25%	09/25/2036	2,817,515
3,158,410	Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.00%	01/25/2037	3,089,920
1,808,041	Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	1,698,130
2,036,957	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	1,913,130

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,802,765	Residential Funding Mortgage Securities Trust, Series 2007-S2-A5	6.00%	02/25/2037	3,571,595
594,245	Residential Funding Mortgage Securities Trust, Series 2007-S2-A9	6.00%	02/25/2037	558,121
1,845,295	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	1,645,171
1,810,106	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	1,738,716
1,013,713	Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	977,245
13,061,553	Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	12,921,499
3,785,290	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8	6.00%	05/25/2037	3,765,261
1,463,715	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	06/25/2037	1,480,783
9,808,638	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	07/25/2037	9,409,314
5,256,715	Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	4,712,635
287,630	Residential Funding Mortgage Securities Trust, Series 2007-SA1-4A	5.32% (b)	02/25/2037	231,320
3,665,006	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	3.33% (b)	04/25/2037	3,349,875
6,300,000	Residential Mortgage Loan Trust, Series 2020-2-M1	3.57% (a)(b)	05/25/2060	6,388,153
3,270,464	RMAT LLC, Series 2015-PR2-A1	9.85% (a)(l)	11/25/2035	3,273,125
38,357,693	RSFR, Series 2020-1-PT	4.21% (a)(l)	02/17/2025	38,257,848
91,707,278	RSFR, Series 2021-1-PT	4.75% (a)(l)	06/19/2026	91,266,716
3,899,701	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC3-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	09/25/2036	1,839,610
222,082,135	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	1.88% (a)(b)	02/25/2054	188,575,893
37,698,904	Securitized Mortgage Asset Loan Trust, Series 2015-2-PC	1.61% (a)(b)	12/26/2059	34,156,643
37,310,872	Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	2.85% (a)(b)	10/25/2044	35,074,376
110,647	Sequoia Mortgage Trust, Series 2003-4-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 11.50% Cap)	0.80%	07/20/2033	111,152
6,221,625	SG Mortgage Securities Trust, Series 2006-FRE1-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.44%	02/25/2036	6,168,472
2,627,022	SG Mortgage Securities Trust, Series 2006-FRE1-A2C (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.64%	02/25/2036	1,771,843
11,098,462	Soundview Home Loan Trust, Series 2007-NS1-M1 (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.45%	01/25/2037	12,376,974
3,862,561	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.25%	06/25/2037	3,291,925
7,137,508	Soundview Home Loan Trust, Series 2007-OPT3-1A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.27%	08/25/2037	6,789,488
21,685,085	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.10%	09/25/2037	18,993,040
44,591,212	Soundview Home Loan Trust, Series 2007-WM1W-2A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.30%	02/25/2037	39,784,806
4,311,328	Specialty Underwriting & Residential Finance Trust, Series 2006-BC2-A2B	3.66% (k)	02/25/2037	2,181,585
15,624,156	Specialty Underwriting & Residential Finance Trust, Series 2007-AB1-A2C (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.35%	03/25/2037	11,658,214
9,826,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH1-M1	3.22% (a)(b)	01/28/2050	9,743,902
6,329,000	STAR Trust, Series 2021-1-B2	4.52% (a)(b)	05/25/2065	6,382,895
4,443,499	STARM Mortgage Loan Trust, Series 2007-2-1A1	2.40% (b)	04/25/2037	2,530,822
1,697,578	STARM Mortgage Loan Trust, Series 2007-3-1A1	2.55% (b)	06/25/2037	1,344,380
5,000,000	Starwood Mortgage Residential Trust, Series 2021-2-B1	2.75% (a)(b)	05/25/2065	4,956,275
7,110,000	Starwood Mortgage Residential Trust, Series 2021-2-B2	3.00% (a)(b)	05/25/2065	7,018,414

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,103,000	Starwood Mortgage Residential Trust, Series 2021-5-M1	3.25% (a)(b)	09/25/2066	9,075,039
276,433	Structured Adjustable Rate Mortgage Loan Trust, Series 2004-12-8A	2.86% (b)	09/25/2034	280,609
1,965,676	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.02% (b)	12/25/2035	1,878,957
2,577,565	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1	3.73% (b)	01/25/2037	2,320,865
8,980,903	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	2.90% (b)	02/25/2036	6,910,355
2,798,266	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8-4A4	3.28% (b)	09/25/2036	2,602,889
8,931,382	Structured Adjustable Rate Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	08/25/2037	8,989,240
83,023,981	Structured Asset Investment Loan Trust, Series 2006-3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.26%	06/25/2036	63,681,037
9,291,009	Structured Asset Investment Loan Trust, Series 2006-4-A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.28%	07/25/2036	6,722,659
20,800,000	Structured Asset Investment Loan Trust, Series 2006-4-A5 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	0.41%	07/25/2036	9,136,935
10,464,077	Structured Asset Mortgage Investments Trust, Series 2006-AR3-12A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	0.50%	05/25/2036	10,248,811
79,749,599	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	12/25/2036	57,892,228
20,127,500	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-BC4-M1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	11/25/2037	19,148,424
14,018,000	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-MN1A-A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34% (a)	01/25/2037	11,095,948
972,101	Structured Asset Securities Corporation, Series 2003-24A-1A3	2.47% (b)	07/25/2033	1,015,770
9,386,660	Structured Asset Securities Corporation, Series 2005-5-3A1	6.00%	04/25/2035	7,092,990
19,086,403	Structured Asset Securities Corporation, Series 2006-BC4-A4 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.44%	12/25/2036	18,892,750
62,411,302	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (a)(c)(d)(f)	03/28/2045	8,225,298
17,953,969	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29% (a)	03/25/2037	14,832,864
299,546	Suntrust Alternative Loan Trust, Series 2005-1F-2A3	5.75%	12/25/2035	293,171
507,188	Suntrust Alternative Loan Trust, Series 2006-1F-1A3	6.00%	04/25/2036	365,297
11,817,368	Terwin Mortgage Trust, Series 2006-7-2A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.64% (a)	08/25/2037	6,759,344
181,688	Thornburg Mortgage Securities Trust, Series 2003-6-A2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 11.50% Cap)	1.10%	12/25/2033	184,437
3,302,188	Thornburg Mortgage Securities Trust, Series 2004-4-5A	1.95% (b)	12/25/2044	3,204,257
6,058,418	Thornburg Mortgage Securities Trust, Series 2007-1-A1 (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	1.86%	03/25/2037	5,882,564
1,941,624	Thornburg Mortgage Securities Trust, Series 2007-1-A2A (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	1.86%	03/25/2037	1,869,090
17,386,263	Toorak Mortgage Corporation Ltd., Series 2019-1-A1	4.54% (a)(l)	03/25/2022	17,435,887
51,696,006	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% (l)	09/25/2022	51,862,213
4,100,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A2	3.23% (a)(l)	03/25/2023	4,089,634
30,000,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A1	2.24% (a)(l)	06/25/2024	29,920,347

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-E	3.40% (a)	03/17/2038	5,015,283
8,900,000	Tricon American Homes Trust, Series 2020-SFR1-D	2.55% (a)	07/17/2038	8,797,526
1,600,000	Tricon American Homes Trust, Series 2020-SFR1-E	3.54% (a)	07/17/2038	1,622,029
16,000,000	Tricon Residential Trust, Series 2021-SFR1-B	2.24% (a)	07/17/2038	15,788,923
13,250,000	Tricon Residential Trust, Series 2021-SFR1-C	2.34% (a)	07/17/2038	13,048,947
5,250,000	Tricon Residential Trust, Series 2021-SFR1-D	2.59% (a)	07/17/2038	5,182,396
10,000,000	Tricon Residential Trust, Series 2021-SFR1-E2	2.89% (a)	07/17/2038	9,853,622
11,300,000	Tricon Residential Trust, Series 2021-SFR1-F	3.69% (a)	07/17/2038	11,145,979
20,800,000	TVC Mortgage Trust, Series 2020-RTL1-A1	3.47% (a)	09/25/2024	20,889,061
19,401,017	VCAT Asset Securitization LLC, Series 2021-NPL6-A1	1.92% (a)(l)	09/25/2051	19,100,344
6,726,202	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(l)	05/25/2051	6,663,345
32,000,252	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(l)	08/25/2051	31,537,599
46,505,699	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(l)	08/25/2051	45,900,799
13,831,512	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX	3.07% (a)(b)	11/25/2047	14,077,212
16,768,752	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	17,278,130
43,083,272	Velocity Commercial Capital Loan Trust, Series 2019-1-A	3.76% (a)(b)	03/25/2049	44,245,253
3,967,549	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(b)	03/25/2049	3,994,485
15,807,860	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(b)	07/25/2049	16,114,614
5,793,624	Velocity Commercial Capital Loan Trust, Series 2019-2-M1	3.26% (a)(b)	07/25/2049	5,890,373
3,100,729	Velocity Commercial Capital Loan Trust, Series 2020-1-M4	3.54% (a)(b)	02/25/2050	3,043,211
6,100,000	Verus Securitization Trust, Series 2021-3-M1	2.40% (a)(b)	06/25/2066	6,033,104
4,588,000	Verus Securitization Trust, Series 2021-4-B1	3.05% (a)(b)	07/25/2066	4,511,214
2,300,000	Verus Securitization Trust, Series 2021-4-B2	3.81% (a)(b)	07/25/2066	2,256,366
2,500,000	Verus Securitization Trust, Series 2021-4-M1	2.20% (a)(b)	07/25/2066	2,459,075
6,651,000	Verus Securitization Trust, Series 2021-5-B1	3.04% (a)(b)	09/25/2066	6,547,250
9,255,000	Verus Securitization Trust, Series 2021-5-M1	2.33% (a)(b)	09/25/2066	9,123,583
23,045,846	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(l)	08/25/2051	23,004,709
15,860,501	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(l)	11/27/2051	15,891,175
27,197,194	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(l)	02/27/2051	27,047,598
8,851,673	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(l)	02/27/2051	8,789,936
76,597,023	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(l)	02/27/2051	76,263,994
10,891,288	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(l)	03/27/2051	10,851,086
33,782,876	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(l)	04/25/2051	33,614,221
3,152,921	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(l)	05/25/2051	3,138,960
7,096,631	Voyager Trust, Series 2009-1-SAC3	9.49% (a)(b)	02/25/2038	5,823,156
8,637,263	WaMu Asset-Backed Certificates Trust, Series 2007-HE1-2A2 (1 Month LIBOR USD + 0.11%, 0.11% Floor)	0.21%	01/25/2037	5,302,872
20,513,921	WaMu Asset-Backed Certificates Trust, Series 2007-HE2-2A2 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.32%	02/25/2037	8,587,841
16,426,852	WaMu Asset-Backed Certificates Trust, Series 2007-HE4-1A (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.27%	07/25/2047	13,871,284
4,442,850	WaMu Mortgage Pass-Through Certificates Trust, Series 2006-AR5-A12B (12 Month US Treasury Average + 0.98%, 0.98% Floor)	1.06%	06/25/2046	4,351,669
4,599,144	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-1-2A	6.00%	03/25/2035	4,602,336
1,234,865	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-4-5A1	5.50%	06/25/2035	1,233,478

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
505,885	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap)	49.48% (f)	07/25/2035	977,470
1,638,179	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap)	0.70%	07/25/2035	1,467,647
369,275	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-6-2A7	5.50%	08/25/2035	362,903
5,213,806	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB6 (1 Month LIBOR USD + 1.45%, 1.45% Floor, 6.00% Cap)	1.55%	08/25/2035	4,887,759
473,982	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB7 (-11 x 1 Month LIBOR USD + 50.05%, 50.05% Cap)	48.93% (f)	08/25/2035	839,046
2,544,858	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-3CB	6.50%	08/25/2035	2,456,646
6,046,288	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-8-1A2	5.50%	10/25/2035	6,076,994
5,129,954	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-9-2A2	5.50%	11/25/2035	5,264,637
1,441,623	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-9-CX	5.50% (d)	11/25/2035	262,405
5,188,224	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-2CB1	7.00%	02/25/2036	5,001,455
2,039,014	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A1	5.75%	02/25/2036	1,955,040
1,032,172	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A2	5.75%	02/25/2036	1,018,553
876,780	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A7	5.75%	02/25/2036	840,216
2,421,119	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-3-3CB4	6.00%	04/25/2036	2,438,171
1,407,269	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-1A8	5.75%	07/25/2036	1,300,028
2,892,421	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-2CB1	6.00%	07/25/2036	2,588,873
5,253,855	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-2CB6	6.00%	07/25/2036	4,702,483
13,957,226	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-3A3	6.72%	07/25/2036	4,811,744
5,816,316	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-3A5	6.95%	07/25/2036	2,004,063
8,453,992	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A4	4.19% (k)	10/25/2036	4,173,640
3,026,858	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-9-A7	4.30% (k)	10/25/2036	1,297,824
7,187,160	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-1A1	2.86% (b)	09/25/2036	7,201,022
4,341,891	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.30%	12/25/2036	2,746,085
7,495,773	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR15-1A (12 Month US Treasury Average + 0.84%, 0.84% Floor)	0.92%	11/25/2046	7,098,011
6,141,048	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR4-2A (12 Month US Treasury Average + 0.95%, 0.95% Floor)	1.03%	06/25/2046	5,081,465

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,514,597	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR5-4A (12 Month US Treasury Average + 0.99%, 0.99% Floor)	1.07%	06/25/2046	4,868,297
620,642	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR6-2A3	2.78% (b)	08/25/2036	596,074
1,447,312	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-HE2-A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.58%	05/25/2036	1,321,444
8,417,689	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A6	6.00%	04/25/2037	8,394,272
2,880,660	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A2	6.00%	04/25/2037	2,856,408
3,964,438	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A3	6.00%	04/25/2037	3,930,781
2,737,094	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-4-1A1	5.50%	06/25/2037	2,746,906
203,947	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	38.87% (f)	06/25/2037	372,311
5,098,680	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A6	6.00%	06/25/2037	5,240,468
6,417,958	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY3-4A1	2.83% (b)	03/25/2037	6,357,113
8,794,839	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY5-1A1	2.61% (b)	05/25/2037	8,667,845
6,753,490	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-OC1-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor)	0.22%	01/25/2047	6,842,405
666,707	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	656,213
2,927,363	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	2,881,284
2,524,027	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	2,484,298
4,136,754	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	4,071,639
16,913,225	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	6.00%	06/25/2037	16,848,461
2,714,740	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.00% Cap)	0.45%	06/25/2037	2,388,218
3,999,232	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.55% (d)(f)	06/25/2037	513,673
314,284	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	318,528
5,585,436	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	5,659,367
2,219,129	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	2,248,503
4,700,355	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	4,693,096
31,468,563	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	31,027,097
6,757,922	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	2.69% (b)	12/28/2037	6,663,519
1,957,093	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12-1A1	2.24% (b)	09/25/2036	1,880,546
1,056,080	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13-A2	2.51% (b)	09/25/2036	1,042,828
1,098,619	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4-2A1	2.79% (b)	04/25/2036	1,076,504
1,638,558	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	1,613,626
113,959	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	111,428
3,689,913	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	3,633,768
999,408	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	984,199
339,883	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.60%	06/25/2037	294,541

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
928,553	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	914,424
393,100	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A8 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.60%	06/25/2037	340,658
177,334	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	38.39% (f)	06/25/2037	266,467
15,856,718	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9-A1	2.84% (b)	12/28/2037	15,532,227
35,750,000	ZH Trust, Series 2021-2-A	2.35% (a)	10/17/2027	35,740,312
18,000,000	ZH Trust, Series 2021-2-B	3.51% (a)	10/17/2027	17,372,592
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$13,487,835,586)				12,987,533,213
US Corporate Bonds - 0.0%				
14,690,000	American Airlines, Inc.	3.95%	07/11/2030	14,556,581
Total US Corporate Bonds (Cost \$14,690,000)				14,556,581
US Government and Agency Mortgage Backed Obligations - 43.5%				
2,625,142	Federal Home Loan Mortgage Corporation, Pool C03490	4.50%	08/01/2040	2,901,000
20,292,878	Federal Home Loan Mortgage Corporation, Pool C91388	3.50%	02/01/2032	21,601,056
10,500,182	Federal Home Loan Mortgage Corporation, Pool C91403	3.50%	03/01/2032	11,177,130
10,714,230	Federal Home Loan Mortgage Corporation, Pool C91413	3.50%	12/01/2031	11,405,039
5,410,935	Federal Home Loan Mortgage Corporation, Pool C91417	3.50%	01/01/2032	5,759,725
21,770,768	Federal Home Loan Mortgage Corporation, Pool C91447	3.50%	05/01/2032	23,227,914
26,237,841	Federal Home Loan Mortgage Corporation, Pool C91594	3.00%	01/01/2033	27,756,456
7,837,391	Federal Home Loan Mortgage Corporation, Pool C91596	3.00%	02/01/2033	8,291,074
3,900,930	Federal Home Loan Mortgage Corporation, Pool D98901	3.50%	01/01/2032	4,152,372
9,103,284	Federal Home Loan Mortgage Corporation, Pool D98923	3.50%	01/01/2032	9,666,798
10,527,906	Federal Home Loan Mortgage Corporation, Pool D99724	3.00%	11/01/2032	11,137,215
9,221,402	Federal Home Loan Mortgage Corporation, Pool G01840	5.00%	07/01/2035	10,442,024
1,811,850	Federal Home Loan Mortgage Corporation, Pool G04817	5.00%	09/01/2038	2,054,867
7,061,933	Federal Home Loan Mortgage Corporation, Pool G07801	4.00%	10/01/2044	7,747,436
15,159,739	Federal Home Loan Mortgage Corporation, Pool G07862	4.00%	01/01/2044	16,611,334
16,243,799	Federal Home Loan Mortgage Corporation, Pool G07905	4.00%	01/01/2042	17,789,942
31,369,577	Federal Home Loan Mortgage Corporation, Pool G08534	3.00%	06/01/2043	33,129,406
10,140,053	Federal Home Loan Mortgage Corporation, Pool G08537	3.00%	07/01/2043	10,706,836
18,092,753	Federal Home Loan Mortgage Corporation, Pool G08614	3.00%	11/01/2044	19,021,177
21,848,777	Federal Home Loan Mortgage Corporation, Pool G08619	3.00%	12/01/2044	22,969,835
28,291,038	Federal Home Loan Mortgage Corporation, Pool G08622	3.00%	01/01/2045	29,742,744
53,520,873	Federal Home Loan Mortgage Corporation, Pool G08626	3.00%	02/01/2045	56,269,055
26,819,273	Federal Home Loan Mortgage Corporation, Pool G08631	3.00%	03/01/2045	28,198,335
76,621,859	Federal Home Loan Mortgage Corporation, Pool G08635	3.00%	04/01/2045	80,562,008
22,807,558	Federal Home Loan Mortgage Corporation, Pool G08640	3.00%	05/01/2045	23,980,719
122,789,041	Federal Home Loan Mortgage Corporation, Pool G08648	3.00%	06/01/2045	129,101,873
23,533,469	Federal Home Loan Mortgage Corporation, Pool G08653	3.00%	07/01/2045	24,765,407
13,584,890	Federal Home Loan Mortgage Corporation, Pool G08658	3.00%	08/01/2045	14,282,759
15,507,980	Federal Home Loan Mortgage Corporation, Pool G08670	3.00%	10/01/2045	16,302,937
179,695,965	Federal Home Loan Mortgage Corporation, Pool G08675	3.00%	11/01/2045	188,915,856
75,092,843	Federal Home Loan Mortgage Corporation, Pool G08680	3.00%	12/01/2045	78,946,210
31,639,943	Federal Home Loan Mortgage Corporation, Pool G08686	3.00%	01/01/2046	33,219,052

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
69,856,428	Federal Home Loan Mortgage Corporation, Pool G08692	3.00%	02/01/2046	73,438,682
22,307,512	Federal Home Loan Mortgage Corporation, Pool G08705	3.00%	05/01/2046	23,452,046
25,845,140	Federal Home Loan Mortgage Corporation, Pool G08715	3.00%	08/01/2046	27,160,686
1,468,384	Federal Home Loan Mortgage Corporation, Pool G08800	3.50%	02/01/2048	1,553,197
16,906,547	Federal Home Loan Mortgage Corporation, Pool G16072	3.00%	02/01/2032	17,865,507
30,587,837	Federal Home Loan Mortgage Corporation, Pool G60251	3.50%	10/01/2045	32,980,230
80,584,367	Federal Home Loan Mortgage Corporation, Pool G60393	3.50%	01/01/2046	86,492,246
14,049,937	Federal Home Loan Mortgage Corporation, Pool J22834	2.50%	03/01/2028	14,601,352
27,532,643	Federal Home Loan Mortgage Corporation, Pool Q13637	3.00%	11/01/2042	29,099,427
28,239,505	Federal Home Loan Mortgage Corporation, Pool Q13638	3.00%	11/01/2042	29,843,643
48,184,066	Federal Home Loan Mortgage Corporation, Pool Q16672	3.00%	03/01/2043	50,892,115
3,209,287	Federal Home Loan Mortgage Corporation, Pool Q23595	4.00%	12/01/2043	3,527,092
3,761,860	Federal Home Loan Mortgage Corporation, Pool Q24052	4.00%	01/01/2044	4,134,125
2,971,003	Federal Home Loan Mortgage Corporation, Pool Q24172	4.00%	01/01/2044	3,265,241
3,176,127	Federal Home Loan Mortgage Corporation, Pool Q24979	4.00%	02/01/2044	3,490,558
13,467,863	Federal Home Loan Mortgage Corporation, Pool Q31596	3.50%	02/01/2045	14,400,437
5,425,107	Federal Home Loan Mortgage Corporation, Pool Q32861	3.50%	04/01/2045	5,829,216
14,079,210	Federal Home Loan Mortgage Corporation, Pool Q32921	3.50%	04/01/2045	15,053,942
13,196,052	Federal Home Loan Mortgage Corporation, Pool Q39502	3.50%	03/01/2046	14,165,675
31,580,970	Federal Home Loan Mortgage Corporation, Pool Q44073	3.00%	09/01/2046	33,059,911
16,566,624	Federal Home Loan Mortgage Corporation, Pool QU7965	2.00%	09/01/2051	16,505,211
14,947,948	Federal Home Loan Mortgage Corporation, Pool QU7970	2.00%	09/01/2051	14,892,532
12,207,348	Federal Home Loan Mortgage Corporation, Pool RA2854	2.50%	06/01/2050	12,583,894
86,259,608	Federal Home Loan Mortgage Corporation, Pool RA3055	2.50%	07/01/2050	88,920,421
62,634,333	Federal Home Loan Mortgage Corporation, Pool RA3515	2.50%	09/01/2050	63,982,410
25,725,243	Federal Home Loan Mortgage Corporation, Pool RA4218	2.50%	12/01/2050	26,353,872
18,548,879	Federal Home Loan Mortgage Corporation, Pool RA4968	2.50%	04/01/2046	19,077,081
77,222,620	Federal Home Loan Mortgage Corporation, Pool RA5267	3.00%	05/01/2051	80,293,129
83,884,689	Federal Home Loan Mortgage Corporation, Pool RA6411	2.50%	11/01/2051	86,517,898
88,183,407	Federal Home Loan Mortgage Corporation, Pool RB5089	1.50%	12/01/2040	86,230,922
10,166,018	Federal Home Loan Mortgage Corporation, Pool RB5106	2.50%	03/01/2041	10,468,083
99,661,124	Federal Home Loan Mortgage Corporation, Pool RB5110	1.50%	05/01/2041	97,887,473
64,469,928	Federal Home Loan Mortgage Corporation, Pool RB5131	2.00%	10/01/2041	65,528,402
46,673,255	Federal Home Loan Mortgage Corporation, Pool RE6097	2.00%	05/01/2051	46,355,925
8,813,474	Federal Home Loan Mortgage Corporation, Pool SB0039	2.50%	04/01/2033	9,157,502
47,164,161	Federal Home Loan Mortgage Corporation, Pool SB8511	2.00%	05/01/2036	48,508,241
20,820,059	Federal Home Loan Mortgage Corporation, Pool SD0035	3.00%	04/01/2047	21,935,362
40,262,148	Federal Home Loan Mortgage Corporation, Pool SD0699	2.00%	11/01/2050	40,677,577
54,728,910	Federal Home Loan Mortgage Corporation, Pool SD0715	2.00%	09/01/2051	55,125,403
247,206,847	Federal Home Loan Mortgage Corporation, Pool SD7534	2.50%	02/01/2051	255,890,569
73,577,154	Federal Home Loan Mortgage Corporation, Pool SD8128	2.00%	02/01/2051	73,438,781
111,274,650	Federal Home Loan Mortgage Corporation, Pool SD8152	3.00%	06/01/2051	115,347,643
4,069,659	Federal Home Loan Mortgage Corporation, Pool SD8168	3.00%	09/01/2051	4,228,116
13,281,591	Federal Home Loan Mortgage Corporation, Pool SD8169	3.50%	09/01/2051	13,991,631
210,366,213	Federal Home Loan Mortgage Corporation, Pool SD8172	2.00%	10/01/2051	209,978,060
44,608,667	Federal Home Loan Mortgage Corporation, Pool SE9043	2.00%	09/01/2051	44,471,160

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,036,773	Federal Home Loan Mortgage Corporation, Pool T60392	4.00%	10/01/2041	1,100,349
1,756,746	Federal Home Loan Mortgage Corporation, Pool T60681	4.00%	05/01/2042	1,867,821
7,270,516	Federal Home Loan Mortgage Corporation, Pool T60782	3.50%	07/01/2042	7,582,468
9,457,799	Federal Home Loan Mortgage Corporation, Pool T60853	3.50%	09/01/2042	9,863,631
8,924,721	Federal Home Loan Mortgage Corporation, Pool T60854	3.50%	09/01/2042	9,320,929
1,324,284	Federal Home Loan Mortgage Corporation, Pool T65110	3.50%	10/01/2042	1,383,086
9,768,753	Federal Home Loan Mortgage Corporation, Pool T65492	3.00%	06/01/2048	9,992,696
586,335	Federal Home Loan Mortgage Corporation, Pool T69016	5.00%	06/01/2041	638,594
13,820,020	Federal Home Loan Mortgage Corporation, Pool T69050	3.50%	05/01/2046	14,664,912
249,928	Federal Home Loan Mortgage Corporation, Pool U60299	4.00%	11/01/2040	270,884
1,654,590	Federal Home Loan Mortgage Corporation, Pool U99125	3.00%	01/01/2043	1,757,472
29,776,100	Federal Home Loan Mortgage Corporation, Pool U99193	3.50%	03/01/2044	32,029,179
65,008,139	Federal Home Loan Mortgage Corporation, Pool V81821	3.00%	08/01/2045	68,595,013
18,199,420	Federal Home Loan Mortgage Corporation, Pool V82117	3.00%	12/01/2045	19,184,503
16,250,506	Federal Home Loan Mortgage Corporation, Pool V82209	3.50%	02/01/2046	17,444,940
8,124,089	Federal Home Loan Mortgage Corporation, Pool V82248	3.50%	03/01/2046	8,759,780
97,536,912	Federal Home Loan Mortgage Corporation, Pool Z40117	3.00%	04/01/2045	102,582,157
8,644,630	Federal Home Loan Mortgage Corporation, Pool ZS4750	3.00%	01/01/2048	9,013,498
18,605,062	Federal Home Loan Mortgage Corporation, Pool ZT1827	3.00%	07/01/2047	19,517,770
11,362,395	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2045	11,369,115
6,586,320	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	6,586,888
45,970,591	Federal Home Loan Mortgage Corporation, Series 2020-DNA2-M2 (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.95% (a)	02/25/2050	46,168,513
2,607,176	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.05% (a)	01/25/2051	2,597,967
1,250,000	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M2 (Secured Overnight Financing Rate 30 Day Average + 3.75%)	3.80% (a)	01/25/2051	1,286,440
588,029	Federal Home Loan Mortgage Corporation, Series 2519-ZD	5.50%	11/15/2032	655,642
320,263	Federal Home Loan Mortgage Corporation, Series 2596-ZL	5.00%	04/15/2033	356,450
16,312,955	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/15/2042	16,670,171
213,509	Federal Home Loan Mortgage Corporation, Series 2684-ZN	4.00%	10/15/2033	230,302
32,660,536	Federal Home Loan Mortgage Corporation, Series 269-30	3.00%	08/15/2042	33,387,661
12,391,934	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/15/2042	13,043,769
1,510,779	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	1,683,416
45,960,578	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/15/2042	48,538,139
3,732,511	Federal Home Loan Mortgage Corporation, Series 2825-PZ	5.50%	07/15/2034	4,241,570
8,646,834	Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	10/15/2042	8,959,009
2,257,216	Federal Home Loan Mortgage Corporation, Series 2898-JZ	5.00%	12/15/2034	2,504,279
5,492,523	Federal Home Loan Mortgage Corporation, Series 2899-AZ	5.00%	12/15/2034	6,109,846
2,992,616	Federal Home Loan Mortgage Corporation, Series 2909-Z	5.00%	12/15/2034	3,331,467
5,926,497	Federal Home Loan Mortgage Corporation, Series 2932-Z	5.00%	02/15/2035	6,615,790
332,728	Federal Home Loan Mortgage Corporation, Series 2990-JL (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.54% (d)(f)	03/15/2035	17,778
2,384,404	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.39% (d)(f)	07/15/2035	401,551
1,708,031	Federal Home Loan Mortgage Corporation, Series 3030-SL (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.99% (d)(f)	09/15/2035	212,288

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
541,418	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	6.62% (d)(f)	10/15/2035	74,375
3,806,276	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	4,266,765
614,876	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	655,925
1,848,852	Federal Home Loan Mortgage Corporation, Series 3174-PZ	5.00%	01/15/2036	2,068,393
490,415	Federal Home Loan Mortgage Corporation, Series 3187-JZ	5.00%	07/15/2036	544,739
1,301,418	Federal Home Loan Mortgage Corporation, Series 3188-ZK	5.00%	07/15/2036	1,451,604
2,281,353	Federal Home Loan Mortgage Corporation, Series 3203-SE (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.39% (d)(f)	08/15/2036	375,639
2,693,014	Federal Home Loan Mortgage Corporation, Series 3203-Z	5.00%	07/15/2036	3,016,438
4,267,100	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	4,779,567
2,744,462	Federal Home Loan Mortgage Corporation, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	6.32% (d)(f)	01/15/2037	509,061
7,380,628	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/15/2044	7,648,138
2,796,578	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	5.97% (d)(f)	02/15/2037	391,730
680,020	Federal Home Loan Mortgage Corporation, Series 3315-HZ	6.00%	05/15/2037	771,344
1,963,551	Federal Home Loan Mortgage Corporation, Series 3326-GS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.54% (d)(f)	06/15/2037	334,867
460,051	Federal Home Loan Mortgage Corporation, Series 3351-ZC	5.50%	07/15/2037	513,476
5,830,992	Federal Home Loan Mortgage Corporation, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.94% (d)(f)	08/15/2037	925,035
239,907	Federal Home Loan Mortgage Corporation, Series 3369-Z	6.00%	09/15/2037	273,751
608,724	Federal Home Loan Mortgage Corporation, Series 3405-ZG	5.50%	01/15/2038	681,229
617,872	Federal Home Loan Mortgage Corporation, Series 3417-SI (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	6.07% (d)(f)	02/15/2038	83,437
1,374,641	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.54% (d)(f)	03/15/2038	165,846
225,730	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.54% (d)(f)	03/15/2038	26,517
244,573	Federal Home Loan Mortgage Corporation, Series 3451-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	5.92% (d)(f)	02/15/2037	38,501
297,131	Federal Home Loan Mortgage Corporation, Series 3455-SC (-1 x 1 Month LIBOR USD + 6.06%, 6.06% Cap)	5.95% (d)(f)	06/15/2038	39,954
158,951	Federal Home Loan Mortgage Corporation, Series 3473-SM (-1 x 1 Month LIBOR USD + 6.07%, 6.07% Cap)	5.96% (d)(f)	07/15/2038	19,811
2,103,116	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.74% (d)(f)	08/15/2038	279,634
3,076,314	Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.44% (d)(f)	02/15/2038	427,415
952,014	Federal Home Loan Mortgage Corporation, Series 3524-LB	3.31%	06/15/2038	997,047
74,038	Federal Home Loan Mortgage Corporation, Series 3530-GZ	4.50% (g)	05/15/2039	73,905
3,081,402	Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.64% (d)(f)	06/15/2039	568,006
328,510	Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.04% (d)(f)	06/15/2039	56,371
136,660	Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.69% (d)(f)	07/15/2039	17,928
50,804,064	Federal Home Loan Mortgage Corporation, Series 357-200	2.00%	09/15/2047	52,197,943
3,627,847	Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap)	7.09% (d)(f)	08/15/2035	626,647

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
958,792	Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.89% (d)(f)	10/15/2049	128,321
1,086,572	Federal Home Loan Mortgage Corporation, Series 3583-GB	4.50%	10/15/2039	1,178,144
2,216,631	Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.24% (d)(f)	03/15/2032	304,223
3,164,972	Federal Home Loan Mortgage Corporation, Series 3626-AZ	5.50%	08/15/2036	3,579,866
4,673,510	Federal Home Loan Mortgage Corporation, Series 3641-Z	5.50%	02/15/2036	5,287,026
4,273,198	Federal Home Loan Mortgage Corporation, Series 3654-ZB	5.50%	11/15/2037	4,795,896
10,211,879	Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50%	08/15/2036	11,569,282
641,926	Federal Home Loan Mortgage Corporation, Series 3667-SB (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.34% (d)(f)	05/15/2040	99,435
4,076,952	Federal Home Loan Mortgage Corporation, Series 3702-SG (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.94% (d)(f)	08/15/2032	496,662
1,420,794	Federal Home Loan Mortgage Corporation, Series 3704-EI	5.00% (d)	12/15/2036	285,009
1,843,311	Federal Home Loan Mortgage Corporation, Series 3712-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	24.50% (f)	08/15/2040	2,461,769
2,504,118	Federal Home Loan Mortgage Corporation, Series 3724-CM	5.50%	06/15/2037	2,813,344
8,338,162	Federal Home Loan Mortgage Corporation, Series 3726-SA (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.94% (d)(f)	09/15/2040	1,451,911
384,428	Federal Home Loan Mortgage Corporation, Series 3741-SC (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	9.78% (f)	10/15/2040	432,488
5,783,493	Federal Home Loan Mortgage Corporation, Series 3752-BS (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	9.80% (f)	11/15/2040	6,150,154
16,547,232	Federal Home Loan Mortgage Corporation, Series 3768-ZX	5.00%	12/15/2040	18,512,046
2,645,112	Federal Home Loan Mortgage Corporation, Series 3771-AL	4.00%	12/15/2030	2,817,013
7,496,603	Federal Home Loan Mortgage Corporation, Series 3779-BY	3.50%	12/15/2030	7,945,632
15,775,827	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	17,239,232
8,088,976	Federal Home Loan Mortgage Corporation, Series 3779-LB	4.00%	12/15/2030	8,706,076
2,028,246	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	2,154,411
6,700,446	Federal Home Loan Mortgage Corporation, Series 3783-AC	4.00%	01/15/2031	7,202,405
3,616,298	Federal Home Loan Mortgage Corporation, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.28% (f)	01/15/2041	3,724,681
5,778,028	Federal Home Loan Mortgage Corporation, Series 3788-AY	3.50%	01/15/2031	6,130,309
1,102,337	Federal Home Loan Mortgage Corporation, Series 3790-Z	4.00%	01/15/2041	1,183,583
15,100,318	Federal Home Loan Mortgage Corporation, Series 3800-VZ	4.50%	02/15/2041	16,523,518
2,005,626	Federal Home Loan Mortgage Corporation, Series 3803-ZM	4.00%	02/15/2041	2,146,897
21,922,635	Federal Home Loan Mortgage Corporation, Series 3806-CZ	5.50%	07/15/2034	24,787,909
7,964,893	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	02/15/2031	8,406,817
6,697,006	Federal Home Loan Mortgage Corporation, Series 3812-EY	3.50%	02/15/2031	7,101,374
2,087,338	Federal Home Loan Mortgage Corporation, Series 3818-CZ	4.50%	03/15/2041	2,311,669
1,202,236	Federal Home Loan Mortgage Corporation, Series 3819-MS (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	6.36% (d)(f)	06/15/2040	35,769
4,882,791	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	5,530,847
15,860,589	Federal Home Loan Mortgage Corporation, Series 3824-EY	3.50%	03/15/2031	16,839,844
3,350,433	Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	12.87% (f)	02/15/2041	4,393,761
5,740,676	Federal Home Loan Mortgage Corporation, Series 3829-VZ	4.00%	03/15/2041	6,100,783
8,513,586	Federal Home Loan Mortgage Corporation, Series 3843-PZ	5.00% (g)	04/15/2041	9,713,707
14,885,126	Federal Home Loan Mortgage Corporation, Series 3863-ZA	5.50%	08/15/2034	16,738,437

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,044,335	Federal Home Loan Mortgage Corporation, Series 3870-PB	4.50%	06/15/2041	5,500,393
22,988,591	Federal Home Loan Mortgage Corporation, Series 3871-LZ	5.50%	06/15/2041	26,158,313
7,147,808	Federal Home Loan Mortgage Corporation, Series 3872-BA	4.00%	06/15/2041	7,578,111
3,878,040	Federal Home Loan Mortgage Corporation, Series 3877-EY	4.50%	06/15/2041	4,062,236
1,404,637	Federal Home Loan Mortgage Corporation, Series 3877-GY	4.50%	06/15/2041	1,455,258
9,477,803	Federal Home Loan Mortgage Corporation, Series 3877-ZU	4.50%	06/15/2041	9,819,834
3,130,508	Federal Home Loan Mortgage Corporation, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	5.86% (d)(f)	07/15/2041	443,691
13,056,514	Federal Home Loan Mortgage Corporation, Series 3901-VZ	4.00%	07/15/2041	13,893,161
22,788,598	Federal Home Loan Mortgage Corporation, Series 3910-GZ	5.00%	08/15/2041	25,495,040
3,145,822	Federal Home Loan Mortgage Corporation, Series 3910-ZE	5.00%	10/15/2034	3,508,293
3,973,822	Federal Home Loan Mortgage Corporation, Series 3919-KL	4.50%	09/15/2041	4,150,173
16,134,733	Federal Home Loan Mortgage Corporation, Series 3919-ZJ	4.00%	09/15/2041	17,590,662
931,792	Federal Home Loan Mortgage Corporation, Series 3942-JZ	4.00%	10/15/2041	980,780
4,910,480	Federal Home Loan Mortgage Corporation, Series 3944-AZ	4.00%	10/15/2041	5,266,092
1,658,805	Federal Home Loan Mortgage Corporation, Series 3946-SM (-3 x 1 Month LIBOR USD + 14.70%, 14.70% Cap)	14.37% (f)	10/15/2041	2,367,941
14,144,190	Federal Home Loan Mortgage Corporation, Series 3969-AB	4.00%	10/15/2033	15,255,519
2,345,359	Federal Home Loan Mortgage Corporation, Series 3982-AZ	3.50%	01/15/2042	2,408,502
59,460,408	Federal Home Loan Mortgage Corporation, Series 3990-ZA	3.50%	01/15/2042	62,902,618
4,244,620	Federal Home Loan Mortgage Corporation, Series 3999-EZ	4.00%	02/15/2042	4,521,273
25,599,570	Federal Home Loan Mortgage Corporation, Series 3999-ZB	4.00%	02/15/2042	27,256,901
35,267,077	Federal Home Loan Mortgage Corporation, Series 4016-KZ	4.00% (g)	03/15/2042	38,361,989
934,760	Federal Home Loan Mortgage Corporation, Series 4050-BC	2.00%	05/15/2041	938,119
1,286,734	Federal Home Loan Mortgage Corporation, Series 4050-ND	2.50%	09/15/2041	1,299,247
83,928,505	Federal Home Loan Mortgage Corporation, Series 4084-TZ	4.00%	07/15/2042	89,186,063
47,730,624	Federal Home Loan Mortgage Corporation, Series 4097-ZA	3.50% (g)	08/15/2042	50,814,528
55,927,484	Federal Home Loan Mortgage Corporation, Series 4109-GE	4.50%	10/15/2041	61,079,367
18,363,063	Federal Home Loan Mortgage Corporation, Series 4116-AP	1.35%	08/15/2042	18,126,653
4,103,526	Federal Home Loan Mortgage Corporation, Series 4121-AV	3.00%	12/15/2035	4,252,779
21,820,839	Federal Home Loan Mortgage Corporation, Series 4160-HP	2.50%	01/15/2033	22,476,918
19,430,362	Federal Home Loan Mortgage Corporation, Series 4162-ZJ	3.00%	02/15/2033	20,340,488
1,898,579	Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.00%	02/15/2043	1,923,425
48,953,209	Federal Home Loan Mortgage Corporation, Series 4174-Z	3.50% (g)	03/15/2043	52,128,735
94,033,168	Federal Home Loan Mortgage Corporation, Series 4179-AZ	4.00%	01/15/2041	101,033,411
10,481,847	Federal Home Loan Mortgage Corporation, Series 4183-ZB	3.00%	03/15/2043	10,656,432
4,115,203	Federal Home Loan Mortgage Corporation, Series 4186-ZJ	3.00%	03/15/2033	4,237,508
11,576,260	Federal Home Loan Mortgage Corporation, Series 4189-ML	3.00%	04/15/2038	12,059,592
43,587,600	Federal Home Loan Mortgage Corporation, Series 4212-US (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.28% (f)	06/15/2043	44,867,214
20,965,806	Federal Home Loan Mortgage Corporation, Series 4223-US (-1 x 1 Month LIBOR USD + 5.43%, 5.43% Cap)	5.31% (f)	07/15/2043	21,904,177
27,989,770	Federal Home Loan Mortgage Corporation, Series 4223-ZV	4.00% (g)	07/15/2043	30,708,967
6,022,057	Federal Home Loan Mortgage Corporation, Series 4229-TZ	3.00%	06/15/2043	6,161,408
34,987,212	Federal Home Loan Mortgage Corporation, Series 4229-ZA	4.00% (g)	07/15/2043	38,246,456
9,390,665	Federal Home Loan Mortgage Corporation, Series 4249-CS (-1 x 1 Month LIBOR USD + 4.65%, 4.65% Cap)	4.58% (f)	09/15/2043	9,151,350

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
24,440,223	Federal Home Loan Mortgage Corporation, Series 4250-BZ	3.00% (g)	09/15/2033	25,652,761
12,865,217	Federal Home Loan Mortgage Corporation, Series 4267-BZ	4.00%	10/15/2040	13,828,327
24,146,501	Federal Home Loan Mortgage Corporation, Series 4283-ZL	3.00% (g)	08/15/2033	25,449,176
21,273,417	Federal Home Loan Mortgage Corporation, Series 4355-ZX	4.00%	05/15/2044	23,252,024
691,040	Federal Home Loan Mortgage Corporation, Series 4360-KA	3.00%	05/15/2040	691,311
16,817,418	Federal Home Loan Mortgage Corporation, Series 4376-GZ	3.00% (g)	08/15/2044	17,975,546
53,466,638	Federal Home Loan Mortgage Corporation, Series 4377-LZ	3.00% (g)	08/15/2044	57,071,648
12,197,776	Federal Home Loan Mortgage Corporation, Series 4377-UZ	3.00%	08/15/2044	12,559,282
2,202,682	Federal Home Loan Mortgage Corporation, Series 4379-KA	3.00%	08/15/2044	2,308,000
2,341,673	Federal Home Loan Mortgage Corporation, Series 4384-A	3.00%	12/15/2040	2,360,754
29,225,752	Federal Home Loan Mortgage Corporation, Series 4384-ZY	3.00% (g)	09/15/2044	31,128,068
14,228,580	Federal Home Loan Mortgage Corporation, Series 4390-NY	3.00%	06/15/2040	14,308,265
148,121,271	Federal Home Loan Mortgage Corporation, Series 4390-NZ	3.00% (g)	09/15/2044	158,157,494
3,164,058	Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	3,180,076
17,025,077	Federal Home Loan Mortgage Corporation, Series 4408-PB	3.00%	04/15/2044	17,401,178
26,362,941	Federal Home Loan Mortgage Corporation, Series 4427-CE	3.00%	02/15/2034	27,152,927
10,218,682	Federal Home Loan Mortgage Corporation, Series 4427-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.49% (d)(f)	07/15/2044	973,687
12,023,224	Federal Home Loan Mortgage Corporation, Series 4429-HA	3.00%	04/15/2034	12,193,531
28,225,855	Federal Home Loan Mortgage Corporation, Series 4434-LZ	3.00% (g)	02/15/2045	30,328,574
2,070,607	Federal Home Loan Mortgage Corporation, Series 4438-B	3.00%	10/15/2043	2,100,513
10,554,015	Federal Home Loan Mortgage Corporation, Series 4441-VZ	3.00% (g)	02/15/2045	11,357,106
6,385,925	Federal Home Loan Mortgage Corporation, Series 4444-CH	3.00%	01/15/2041	6,443,656
30,680,277	Federal Home Loan Mortgage Corporation, Series 4444-CZ	3.00% (g)	02/15/2045	32,853,134
4,125,654	Federal Home Loan Mortgage Corporation, Series 4447-A	3.00%	06/15/2041	4,155,452
28,165,841	Federal Home Loan Mortgage Corporation, Series 4447-YZ	4.00%	08/15/2043	30,435,859
9,417,107	Federal Home Loan Mortgage Corporation, Series 4462-ZA	3.00% (g)	04/15/2045	9,887,720
51,379,645	Federal Home Loan Mortgage Corporation, Series 4463-ZC	3.00%	04/15/2045	52,771,601
30,527,449	Federal Home Loan Mortgage Corporation, Series 4467-ZA	3.00% (g)	04/15/2045	32,241,467
26,921,884	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	27,429,881
23,410,072	Federal Home Loan Mortgage Corporation, Series 4471-BC	3.00%	12/15/2041	23,868,048
51,577,566	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	53,176,883
11,986,868	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	12,102,847
73,326,425	Federal Home Loan Mortgage Corporation, Series 4483-CA	3.00%	06/15/2044	75,685,483
40,892,796	Federal Home Loan Mortgage Corporation, Series 4483-PA	2.50%	06/15/2045	41,972,349
9,927,528	Federal Home Loan Mortgage Corporation, Series 4492-GZ	3.50%	07/15/2045	10,330,955
3,353,350	Federal Home Loan Mortgage Corporation, Series 4498-PD	2.50%	08/15/2042	3,373,317
5,944,617	Federal Home Loan Mortgage Corporation, Series 4499-AB	3.00%	06/15/2042	6,011,488
7,644,507	Federal Home Loan Mortgage Corporation, Series 4500-GO	0.00% (e)	08/15/2045	7,033,081
15,212,270	Federal Home Loan Mortgage Corporation, Series 4504-CA	3.00%	04/15/2044	15,673,007
24,212,407	Federal Home Loan Mortgage Corporation, Series 4527-GA	3.00%	02/15/2044	25,060,986
52,389,111	Federal Home Loan Mortgage Corporation, Series 4533-AB	3.00%	06/15/2044	54,291,789
47,984,622	Federal Home Loan Mortgage Corporation, Series 4543-HG	2.70%	04/15/2044	49,378,729
71,591,286	Federal Home Loan Mortgage Corporation, Series 4573-CA	3.00%	11/15/2044	74,190,379
15,458,455	Federal Home Loan Mortgage Corporation, Series 4573-DA	3.00%	03/15/2045	15,656,682
52,159,145	Federal Home Loan Mortgage Corporation, Series 4582-HA	3.00%	09/15/2045	54,147,306

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,121,155	Federal Home Loan Mortgage Corporation, Series 4588-DA	3.00%	02/15/2044	16,295,457
11,236,816	Federal Home Loan Mortgage Corporation, Series 4629-KA	3.00%	03/15/2045	11,372,944
9,817,860	Federal Home Loan Mortgage Corporation, Series 4744-KA	3.00%	08/15/2046	10,018,227
663,063	Federal Home Loan Mortgage Corporation, Series 4766-JA	3.00%	07/15/2044	663,017
9,783,743	Federal Home Loan Mortgage Corporation, Series 4766-ZB	4.00% (g)	01/15/2048	10,735,531
7,120,639	Federal Home Loan Mortgage Corporation, Series 4791-IO	3.00% (d)	05/15/2048	824,219
42,592,462	Federal Home Loan Mortgage Corporation, Series 4791-JT	3.00%	05/15/2048	43,614,331
5,645,344	Federal Home Loan Mortgage Corporation, Series 4791-LI	3.00% (d)	05/15/2048	507,746
5,645,344	Federal Home Loan Mortgage Corporation, Series 4791-LO	0.00% (e)	05/15/2048	5,146,494
22,969,804	Federal Home Loan Mortgage Corporation, Series 4791-PO	0.00% (e)	05/15/2048	21,013,397
18,226,301	Federal Home Loan Mortgage Corporation, Series 4792-A	3.00%	05/15/2048	18,760,512
12,104,472	Federal Home Loan Mortgage Corporation, Series 4793-C	3.00%	06/15/2048	12,510,376
10,475,458	Federal Home Loan Mortgage Corporation, Series 4795-AO	0.00% (e)	05/15/2048	9,607,554
8,149,755	Federal Home Loan Mortgage Corporation, Series 4801-OG	0.00% (e)	06/15/2048	7,462,766
16,155,957	Federal Home Loan Mortgage Corporation, Series 4901-BD	3.00%	07/25/2049	16,922,505
36,284,736	Federal Home Loan Mortgage Corporation, Series 4924-ST (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	08/25/2048	6,096,772
15,331,710	Federal Home Loan Mortgage Corporation, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (d)(f)	07/25/2050	3,235,768
66,781,585	Federal Home Loan Mortgage Corporation, Series 5105-NH	2.00%	02/25/2037	67,257,057
10,094,339	Federal Home Loan Mortgage Corporation, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 2.50% Cap)	2.45% (d)(f)	06/25/2051	634,795
26,928,543	Federal Home Loan Mortgage Corporation, Series 5117-D	2.00%	06/25/2051	27,188,740
54,307,810	Federal Home Loan Mortgage Corporation, Series 5126-AH	2.00%	02/25/2037	54,806,910
31,090,477	Federal Home Loan Mortgage Corporation, Series 5145-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	2.55% (d)(f)	09/25/2051	1,999,432
15,887,218	Federal Home Loan Mortgage Corporation, Series 5159-CD	1.50%	07/25/2041	15,871,523
46,817,665	Federal Home Loan Mortgage Corporation, Series 5160-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.74%, 3.74% Cap)	3.69% (d)(f)	08/25/2050	5,830,714
25,052,083	Federal Home Loan Mortgage Corporation, Series 5175-CZ	2.50% (g)	09/25/2051	24,303,126
95,000,000	Federal Home Loan Mortgage Corporation, Series K-1517-A2	1.72%	07/25/2035	90,422,662
31,832,690	Federal Home Loan Mortgage Corporation, Series R003-ZA	5.50%	10/15/2035	36,092,085
4,602,736	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	5,186,046
3,362,062	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	3,798,787
5,449,055	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	6,153,651
3,773,824	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	4,262,014
1,558,512	Federal National Mortgage Association Pass-Thru, Pool 735667	5.00%	07/01/2035	1,758,049
1,269,345	Federal National Mortgage Association Pass-Thru, Pool 735893	5.00%	10/01/2035	1,435,495
3,087,132	Federal National Mortgage Association Pass-Thru, Pool 745275	5.00%	02/01/2036	3,493,143
125,666	Federal National Mortgage Association Pass-Thru, Pool 888695	5.00%	08/01/2037	142,193
726,057	Federal National Mortgage Association Pass-Thru, Pool 888968	5.00%	08/01/2035	816,463
5,818,752	Federal National Mortgage Association Pass-Thru, Pool 890549	4.00%	11/01/2043	6,394,232
6,577,131	Federal National Mortgage Association Pass-Thru, Pool 890565	3.00%	11/01/2043	6,942,556
478,714	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	528,877
96,018	Federal National Mortgage Association Pass-Thru, Pool 975116	5.00%	05/01/2038	108,945

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,046,752	Federal National Mortgage Association Pass-Thru, Pool 986864	6.50%	08/01/2038	1,249,413
608,141	Federal National Mortgage Association Pass-Thru, Pool 987316	6.50%	09/01/2038	708,067
6,133,841	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	6,927,560
10,141,399	Federal National Mortgage Association Pass-Thru, Pool 995849	5.00%	08/01/2036	11,460,783
8,299,515	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	8,892,059
163,095	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	171,960
591,139	Federal National Mortgage Association Pass-Thru, Pool AB3713	4.00%	10/01/2031	632,177
4,175,917	Federal National Mortgage Association Pass-Thru, Pool AB3796	3.50%	11/01/2031	4,468,805
757,417	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	792,870
1,117,329	Federal National Mortgage Association Pass-Thru, Pool AB3923	4.00%	11/01/2041	1,169,347
15,785,212	Federal National Mortgage Association Pass-Thru, Pool AB4167	3.50%	01/01/2032	16,913,742
13,364,899	Federal National Mortgage Association Pass-Thru, Pool AB4261	3.50%	01/01/2032	14,221,793
2,210,048	Federal National Mortgage Association Pass-Thru, Pool AB5084	3.50%	05/01/2032	2,356,329
5,572,479	Federal National Mortgage Association Pass-Thru, Pool AB5156	3.50%	05/01/2032	5,940,715
7,831,399	Federal National Mortgage Association Pass-Thru, Pool AB5212	3.50%	05/01/2032	8,349,941
5,195,017	Federal National Mortgage Association Pass-Thru, Pool AB5243	4.00%	05/01/2042	5,454,816
12,492,717	Federal National Mortgage Association Pass-Thru, Pool AB5911	3.00%	08/01/2032	13,206,247
3,831,879	Federal National Mortgage Association Pass-Thru, Pool AB6280	3.00%	09/01/2042	4,058,670
5,641,735	Federal National Mortgage Association Pass-Thru, Pool AB6349	3.00%	10/01/2032	5,963,186
15,948,707	Federal National Mortgage Association Pass-Thru, Pool AB6750	3.00%	10/01/2032	16,860,235
7,666,879	Federal National Mortgage Association Pass-Thru, Pool AB6751	3.00%	10/01/2032	8,077,173
41,149,180	Federal National Mortgage Association Pass-Thru, Pool AB6854	3.00%	11/01/2042	43,453,851
30,171,453	Federal National Mortgage Association Pass-Thru, Pool AB7077	3.00%	11/01/2042	31,854,675
25,792,645	Federal National Mortgage Association Pass-Thru, Pool AB7344	3.00%	12/01/2032	27,269,206
12,802,962	Federal National Mortgage Association Pass-Thru, Pool AB7776	3.00%	02/01/2043	13,529,250
16,259,684	Federal National Mortgage Association Pass-Thru, Pool AB7877	3.00%	02/01/2043	17,261,873
7,179,971	Federal National Mortgage Association Pass-Thru, Pool AB8418	3.00%	02/01/2033	7,590,907
10,946,651	Federal National Mortgage Association Pass-Thru, Pool AB8520	3.00%	02/01/2033	11,572,762
12,795,582	Federal National Mortgage Association Pass-Thru, Pool AB8703	3.00%	03/01/2038	13,389,485
5,941,961	Federal National Mortgage Association Pass-Thru, Pool AB8858	3.00%	04/01/2033	6,280,275
10,907,783	Federal National Mortgage Association Pass-Thru, Pool AB9020	3.00%	04/01/2038	11,411,319
8,989,374	Federal National Mortgage Association Pass-Thru, Pool AB9197	3.00%	05/01/2033	9,501,692
28,604,530	Federal National Mortgage Association Pass-Thru, Pool AB9406	3.00%	05/01/2033	30,240,730
5,237,889	Federal National Mortgage Association Pass-Thru, Pool AB9409	3.00%	05/01/2033	5,536,075
263,317	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	281,910
417,881	Federal National Mortgage Association Pass-Thru, Pool AD6438	5.00%	06/01/2040	472,511
278,726	Federal National Mortgage Association Pass-Thru, Pool AD7859	5.00%	06/01/2040	313,075
3,468,965	Federal National Mortgage Association Pass-Thru, Pool AH0607	4.00%	12/01/2040	3,798,782
263,530	Federal National Mortgage Association Pass-Thru, Pool AH1140	4.50%	12/01/2040	280,218
2,219,877	Federal National Mortgage Association Pass-Thru, Pool AH4437	4.00%	01/01/2041	2,330,444
1,006,829	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	1,078,147
2,145,793	Federal National Mortgage Association Pass-Thru, Pool AH9323	4.00%	04/01/2026	2,259,068
511,668	Federal National Mortgage Association Pass-Thru, Pool AI9831	4.00%	09/01/2041	536,828
838,573	Federal National Mortgage Association Pass-Thru, Pool AJ1265	4.00%	09/01/2041	902,141
258,667	Federal National Mortgage Association Pass-Thru, Pool AJ1399	4.00%	09/01/2041	270,762
1,631,377	Federal National Mortgage Association Pass-Thru, Pool AJ1467	4.00%	10/01/2041	1,712,595

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,195,844	Federal National Mortgage Association Pass-Thru, Pool AJ3392	4.00%	10/01/2041	2,304,625
1,153,157	Federal National Mortgage Association Pass-Thru, Pool AJ3854	4.00%	10/01/2041	1,210,466
6,344,463	Federal National Mortgage Association Pass-Thru, Pool AJ4118	4.00%	11/01/2041	6,660,120
1,392,848	Federal National Mortgage Association Pass-Thru, Pool AJ4131	4.00%	10/01/2041	1,461,824
1,107,696	Federal National Mortgage Association Pass-Thru, Pool AJ5172	4.00%	11/01/2041	1,162,460
10,065,816	Federal National Mortgage Association Pass-Thru, Pool AJ5322	4.00%	11/01/2041	11,004,971
3,944,668	Federal National Mortgage Association Pass-Thru, Pool AJ7677	3.50%	12/01/2041	4,111,908
1,619,940	Federal National Mortgage Association Pass-Thru, Pool AJ8334	4.00%	12/01/2041	1,700,596
13,324,038	Federal National Mortgage Association Pass-Thru, Pool AK0713	3.50%	01/01/2032	14,177,899
1,903,498	Federal National Mortgage Association Pass-Thru, Pool AK4039	4.00%	02/01/2042	1,998,252
3,094,254	Federal National Mortgage Association Pass-Thru, Pool AK4763	4.00%	02/01/2042	3,247,770
1,699,872	Federal National Mortgage Association Pass-Thru, Pool AK9438	4.00%	03/01/2042	1,779,351
2,572,338	Federal National Mortgage Association Pass-Thru, Pool AK9439	4.00%	03/01/2042	2,700,710
539,289	Federal National Mortgage Association Pass-Thru, Pool AK9446	4.50%	03/01/2042	584,466
61,703,836	Federal National Mortgage Association Pass-Thru, Pool AL3699	3.00%	06/01/2043	65,502,347
32,599,353	Federal National Mortgage Association Pass-Thru, Pool AL3883	3.00%	07/01/2043	34,604,845
950,036	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	996,485
5,305,861	Federal National Mortgage Association Pass-Thru, Pool AL4312	4.00%	10/01/2043	5,830,737
11,583,919	Federal National Mortgage Association Pass-Thru, Pool AL6075	3.50%	09/01/2053	12,029,313
20,554,654	Federal National Mortgage Association Pass-Thru, Pool AL6076	3.00%	06/01/2053	20,985,653
30,981,390	Federal National Mortgage Association Pass-Thru, Pool AL6141	4.00%	04/01/2042	33,926,312
27,999,442	Federal National Mortgage Association Pass-Thru, Pool AL6325	3.00%	10/01/2044	29,519,697
9,194,498	Federal National Mortgage Association Pass-Thru, Pool AL6486	4.50%	02/01/2045	10,075,161
29,496,450	Federal National Mortgage Association Pass-Thru, Pool AL6538	4.50%	06/01/2044	32,580,088
27,090,436	Federal National Mortgage Association Pass-Thru, Pool AL8304	3.50%	03/01/2046	29,184,192
8,348,996	Federal National Mortgage Association Pass-Thru, Pool AO2980	4.00%	05/01/2042	8,752,660
16,342,691	Federal National Mortgage Association Pass-Thru, Pool AP4787	3.50%	09/01/2042	17,034,738
13,856,683	Federal National Mortgage Association Pass-Thru, Pool AP4789	3.50%	09/01/2042	14,430,326
7,968,131	Federal National Mortgage Association Pass-Thru, Pool AQ5541	3.00%	12/01/2042	8,410,723
8,519,248	Federal National Mortgage Association Pass-Thru, Pool AR9856	3.00%	04/01/2043	8,993,012
9,507,621	Federal National Mortgage Association Pass-Thru, Pool AS1927	4.50%	03/01/2044	10,514,029
9,339,084	Federal National Mortgage Association Pass-Thru, Pool AS2038	4.50%	03/01/2044	10,295,194
5,276,248	Federal National Mortgage Association Pass-Thru, Pool AS2517	4.50%	05/01/2044	5,759,244
3,036,410	Federal National Mortgage Association Pass-Thru, Pool AS2551	4.50%	06/01/2044	3,330,853
2,619,896	Federal National Mortgage Association Pass-Thru, Pool AS2765	4.50%	07/01/2044	2,856,431
13,151,655	Federal National Mortgage Association Pass-Thru, Pool AS3201	3.00%	08/01/2034	13,860,544
6,324,355	Federal National Mortgage Association Pass-Thru, Pool AS3456	3.00%	10/01/2034	6,684,594
12,251,500	Federal National Mortgage Association Pass-Thru, Pool AS3666	3.00%	10/01/2034	12,950,614
38,398,041	Federal National Mortgage Association Pass-Thru, Pool AS3961	3.00%	12/01/2044	40,295,362
14,478,084	Federal National Mortgage Association Pass-Thru, Pool AS4154	3.00%	12/01/2044	15,214,520
9,721,056	Federal National Mortgage Association Pass-Thru, Pool AS4212	3.00%	01/01/2035	10,244,853
14,234,189	Federal National Mortgage Association Pass-Thru, Pool AS4281	3.00%	01/01/2035	15,044,675
11,712,799	Federal National Mortgage Association Pass-Thru, Pool AS4345	3.50%	01/01/2045	12,580,524
13,800,073	Federal National Mortgage Association Pass-Thru, Pool AS4360	3.00%	01/01/2035	14,585,188
83,649,065	Federal National Mortgage Association Pass-Thru, Pool AS4625	3.00%	03/01/2045	87,908,377
32,945,075	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	34,574,299

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,523,463	Federal National Mortgage Association Pass-Thru, Pool AS4779	3.00%	04/01/2035	15,350,827
12,630,196	Federal National Mortgage Association Pass-Thru, Pool AS4780	3.00%	04/01/2035	13,349,186
15,775,654	Federal National Mortgage Association Pass-Thru, Pool AS4840	3.00%	04/01/2035	16,658,979
10,356,731	Federal National Mortgage Association Pass-Thru, Pool AS4881	3.00%	05/01/2035	10,947,132
16,082,285	Federal National Mortgage Association Pass-Thru, Pool AX9696	3.00%	07/01/2045	16,483,181
20,778,352	Federal National Mortgage Association Pass-Thru, Pool AY3974	3.00%	03/01/2045	21,836,423
6,452,691	Federal National Mortgage Association Pass-Thru, Pool AY4295	3.00%	02/01/2045	6,628,834
438,432	Federal National Mortgage Association Pass-Thru, Pool AY4296	3.00%	01/01/2045	449,070
3,374,028	Federal National Mortgage Association Pass-Thru, Pool AY5471	3.00%	03/01/2045	3,461,112
11,364,563	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	12,248,457
19,895,034	Federal National Mortgage Association Pass-Thru, Pool BC9003	3.00%	11/01/2046	21,000,278
1,066,841	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	1,142,824
3,880,346	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	4,156,766
804,866	Federal National Mortgage Association Pass-Thru, Pool MA0406	4.50%	05/01/2030	862,206
51,888	Federal National Mortgage Association Pass-Thru, Pool MA0445	5.00%	06/01/2040	55,387
74,738	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	79,793
1,157,327	Federal National Mortgage Association Pass-Thru, Pool MA0534	4.00%	10/01/2030	1,239,789
264,171	Federal National Mortgage Association Pass-Thru, Pool MA0587	4.00%	12/01/2030	283,005
6,642,459	Federal National Mortgage Association Pass-Thru, Pool MA0616	4.00%	01/01/2031	7,116,043
1,564,417	Federal National Mortgage Association Pass-Thru, Pool MA0896	4.00%	11/01/2041	1,638,649
49,903,930	Federal National Mortgage Association Pass-Thru, Pool MA0919	3.50%	12/01/2031	53,102,968
21,115,327	Federal National Mortgage Association Pass-Thru, Pool MA0949	3.50%	01/01/2032	22,469,049
24,858,889	Federal National Mortgage Association Pass-Thru, Pool MA0976	3.50%	02/01/2032	26,452,113
12,595,221	Federal National Mortgage Association Pass-Thru, Pool MA1010	3.50%	03/01/2032	13,425,437
2,505,932	Federal National Mortgage Association Pass-Thru, Pool MA1039	3.50%	04/01/2042	2,610,948
17,114,813	Federal National Mortgage Association Pass-Thru, Pool MA1059	3.50%	05/01/2032	18,211,898
1,456,699	Federal National Mortgage Association Pass-Thru, Pool MA1068	3.50%	05/01/2042	1,516,971
36,777,146	Federal National Mortgage Association Pass-Thru, Pool MA1084	3.50%	06/01/2032	39,359,374
3,955,807	Federal National Mortgage Association Pass-Thru, Pool MA1093	3.50%	06/01/2042	4,130,469
3,210,811	Federal National Mortgage Association Pass-Thru, Pool MA1094	4.00%	06/01/2042	3,370,612
22,653,821	Federal National Mortgage Association Pass-Thru, Pool MA1107	3.50%	07/01/2032	24,161,335
35,634,478	Federal National Mortgage Association Pass-Thru, Pool MA1117	3.50%	07/01/2042	37,122,171
39,841,109	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.50%	08/01/2042	41,502,958
15,667,446	Federal National Mortgage Association Pass-Thru, Pool MA1138	3.50%	08/01/2032	16,709,806
11,420,847	Federal National Mortgage Association Pass-Thru, Pool MA1179	3.50%	09/01/2042	11,925,514
2,981,204	Federal National Mortgage Association Pass-Thru, Pool MA1201	3.50%	10/01/2032	3,179,678
20,511,683	Federal National Mortgage Association Pass-Thru, Pool MA1209	3.50%	10/01/2042	21,387,541
19,946,228	Federal National Mortgage Association Pass-Thru, Pool MA1237	3.00%	11/01/2032	20,940,586
1,894,868	Federal National Mortgage Association Pass-Thru, Pool MA1242	3.50%	11/01/2042	1,978,084
11,267,680	Federal National Mortgage Association Pass-Thru, Pool MA1338	3.00%	02/01/2033	11,912,042
45,045,175	Federal National Mortgage Association Pass-Thru, Pool MA1366	3.00%	03/01/2033	47,263,863
26,963,839	Federal National Mortgage Association Pass-Thru, Pool MA1401	3.00%	04/01/2033	28,506,771
46,237,666	Federal National Mortgage Association Pass-Thru, Pool MA1459	3.00%	06/01/2033	48,711,821
6,039,605	Federal National Mortgage Association Pass-Thru, Pool MA1490	3.00%	07/01/2033	6,385,154
30,127,491	Federal National Mortgage Association Pass-Thru, Pool MA2018	3.50%	09/01/2034	32,231,018
7,151,601	Federal National Mortgage Association Pass-Thru, Pool MA2114	3.50%	12/01/2044	7,453,344

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,911,370	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	5,114,130
17,818,879	Federal National Mortgage Association Pass-Thru, Pool MA2164	3.50%	02/01/2035	19,063,482
15,641,942	Federal National Mortgage Association Pass-Thru, Pool MA2166	3.50%	02/01/2045	16,286,877
14,107,104	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	14,457,890
20,044,759	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	20,543,307
23,190,513	Federal National Mortgage Association Pass-Thru, Pool MA2650	3.50%	06/01/2046	24,143,264
16,516,922	Federal National Mortgage Association Pass-Thru, Pool MA2833	3.00%	12/01/2046	17,434,132
3,170,575	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	3,419,788
16,500,000	Federal National Mortgage Association, Pool 387898	3.71%	08/01/2030	18,788,157
13,314,790	Federal National Mortgage Association, Pool AL9220	3.00%	06/01/2045	14,042,929
26,915,388	Federal National Mortgage Association, Pool AL9445	3.00%	07/01/2031	28,338,790
25,973,617	Federal National Mortgage Association, Pool AM8510	3.15%	05/01/2035	28,316,566
29,628,644	Federal National Mortgage Association, Pool AM8950	3.14%	06/01/2040	31,750,511
4,887,768	Federal National Mortgage Association, Pool AN5480	3.43%	06/01/2037	5,302,895
217,500,000	Federal National Mortgage Association, Pool AN6680	3.37%	11/01/2047	251,153,081
5,500,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	6,130,872
10,026,000	Federal National Mortgage Association, Pool AN7452	3.12%	11/01/2032	11,057,803
13,500,000	Federal National Mortgage Association, Pool AN8121	3.16%	01/01/2035	15,013,588
61,950,000	Federal National Mortgage Association, Pool AN9700	3.67%	07/01/2033	71,707,891
17,039,687	Federal National Mortgage Association, Pool AS7473	3.00%	07/01/2046	17,454,003
36,354,285	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	37,444,147
23,597,018	Federal National Mortgage Association, Pool AS8056	3.00%	10/01/2046	24,767,610
32,565,447	Federal National Mortgage Association, Pool AS8111	3.00%	10/01/2041	33,993,302
20,573,799	Federal National Mortgage Association, Pool AS8269	3.00%	11/01/2046	21,590,435
16,244,112	Federal National Mortgage Association, Pool AS8306	3.00%	11/01/2041	17,001,191
20,240,779	Federal National Mortgage Association, Pool AS8356	3.00%	11/01/2046	20,744,816
7,233,836	Federal National Mortgage Association, Pool AZ0576	3.50%	04/01/2042	7,654,670
9,700,940	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	10,275,311
93,471,786	Federal National Mortgage Association, Pool BF0314	3.00%	01/01/2053	99,984,213
77,138,837	Federal National Mortgage Association, Pool BF0353	3.00%	05/01/2053	82,513,640
42,831,544	Federal National Mortgage Association, Pool BF0391	3.00%	09/01/2053	45,815,777
21,689,134	Federal National Mortgage Association, Pool BK8257	1.50%	12/01/2050	20,885,017
21,135,454	Federal National Mortgage Association, Pool BK8267	2.50%	12/01/2050	21,771,190
44,640,000	Federal National Mortgage Association, Pool BL0870	4.28%	12/01/2048	53,642,513
5,000,000	Federal National Mortgage Association, Pool BL2303	3.36%	05/01/2031	5,457,860
28,950,500	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	33,078,593
8,860,000	Federal National Mortgage Association, Pool BL4038	2.98%	09/01/2034	9,739,336
13,075,000	Federal National Mortgage Association, Pool BL4198	2.31%	10/01/2031	13,616,716
63,966,000	Federal National Mortgage Association, Pool BL4808	2.80%	11/01/2039	67,048,650
17,125,000	Federal National Mortgage Association, Pool BL5256	2.28%	02/01/2032	17,764,228
30,200,000	Federal National Mortgage Association, Pool BL5315	2.44%	01/01/2032	31,778,502
8,190,000	Federal National Mortgage Association, Pool BL5840	2.73%	02/01/2035	8,689,048
22,828,000	Federal National Mortgage Association, Pool BL5870	2.30%	02/01/2032	23,718,227
6,714,046	Federal National Mortgage Association, Pool BL6639	2.66%	05/01/2050	6,945,541
17,175,000	Federal National Mortgage Association, Pool BL6689	2.19%	05/01/2032	17,716,253
28,785,015	Federal National Mortgage Association, Pool BL6913	1.96%	05/01/2035	28,432,321

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
36,488,000	Federal National Mortgage Association, Pool BL7110	1.76%	07/01/2035	35,254,996
3,568,101	Federal National Mortgage Association, Pool BL7331	2.23%	07/01/2040	3,512,174
20,400,000	Federal National Mortgage Association, Pool BL7424	1.65%	08/01/2035	19,404,672
40,000,000	Federal National Mortgage Association, Pool BL8165	1.35%	09/01/2032	38,143,706
49,000,000	Federal National Mortgage Association, Pool BL8177	1.10%	09/01/2030	46,436,234
122,500,000	Federal National Mortgage Association, Pool BL8237	1.17%	10/01/2030	116,498,948
32,000,000	Federal National Mortgage Association, Pool BL8269	1.51%	09/01/2035	30,363,826
146,000,000	Federal National Mortgage Association, Pool BL8708	1.40%	11/01/2032	139,816,249
17,000,000	Federal National Mortgage Association, Pool BL8977	1.20%	11/01/2030	16,199,503
48,643,000	Federal National Mortgage Association, Pool BL9056	1.78%	11/01/2035	46,387,231
10,950,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	10,694,050
13,313,000	Federal National Mortgage Association, Pool BL9362	1.54%	11/01/2030	12,982,123
34,735,000	Federal National Mortgage Association, Pool BL9367	1.41%	12/01/2030	33,744,200
53,000,000	Federal National Mortgage Association, Pool BL9576	2.24%	12/01/2050	50,198,909
54,746,157	Federal National Mortgage Association, Pool BM5112	3.00%	11/01/2033	57,865,152
22,919,830	Federal National Mortgage Association, Pool BM5299	3.00%	12/01/2046	24,035,233
35,095,931	Federal National Mortgage Association, Pool BM5633	3.00%	07/01/2047	36,798,797
5,351,945	Federal National Mortgage Association, Pool BM5834	3.00%	04/01/2048	5,466,403
51,976,753	Federal National Mortgage Association, Pool BM6779	2.00%	08/01/2051	51,784,715
171,511,578	Federal National Mortgage Association, Pool BM6831	1.93% (b)	10/01/2033	170,723,600
177,404,000	Federal National Mortgage Association, Pool BM6857	1.83% (b)	12/01/2031	177,415,767
8,619,306	Federal National Mortgage Association, Pool BQ6432	2.00%	08/01/2051	8,587,440
51,430,761	Federal National Mortgage Association, Pool BQ6498	2.00%	09/01/2051	51,240,109
17,079,276	Federal National Mortgage Association, Pool BQ6564	2.00%	09/01/2051	17,016,006
123,554,788	Federal National Mortgage Association, Pool BR2217	2.50%	08/01/2051	127,497,936
48,883,000	Federal National Mortgage Association, Pool BS2496	1.88%	09/01/2033	48,515,367
5,592,000	Federal National Mortgage Association, Pool BS2500	1.81%	06/01/2030	5,685,377
15,894,487	Federal National Mortgage Association, Pool BS2568	2.20%	09/01/2046	15,791,142
3,000,000	Federal National Mortgage Association, Pool BS2580	2.15%	08/01/2033	3,103,044
22,000,000	Federal National Mortgage Association, Pool BS2805	1.81%	09/01/2033	21,709,053
9,975,000	Federal National Mortgage Association, Pool BS2834	2.24%	08/01/2041	9,852,313
39,850,000	Federal National Mortgage Association, Pool BS3020	1.96%	09/01/2033	39,773,336
34,043,000	Federal National Mortgage Association, Pool BS3101	1.91%	09/01/2033	33,915,172
2,595,000	Federal National Mortgage Association, Pool BS3163	1.75%	08/01/2030	2,623,848
19,880,000	Federal National Mortgage Association, Pool BS3192	2.03%	09/01/2036	19,608,686
24,000,000	Federal National Mortgage Association, Pool BS3222	1.91%	10/01/2031	24,139,622
16,125,000	Federal National Mortgage Association, Pool BS3314	1.83%	10/01/2033	15,938,101
21,000,000	Federal National Mortgage Association, Pool BS3345	2.16%	10/01/2036	21,097,059
48,402,000	Federal National Mortgage Association, Pool BS3363	1.97%	12/01/2035	47,570,484
25,042,000	Federal National Mortgage Association, Pool BS3426	1.76%	11/01/2031	24,700,701
12,048,000	Federal National Mortgage Association, Pool BS3431	1.83%	11/01/2033	11,899,283
6,536,000	Federal National Mortgage Association, Pool BS3434	1.83%	11/01/2033	6,455,322
32,694,000	Federal National Mortgage Association, Pool BS3442	2.12%	10/01/2036	32,640,269
49,716,000	Federal National Mortgage Association, Pool BS3458	1.98%	10/01/2033	49,888,074
11,900,000	Federal National Mortgage Association, Pool BS3514	2.08%	10/01/2033	12,007,070
43,652,000	Federal National Mortgage Association, Pool BS3833	2.09%	12/01/2033	44,177,471

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,339,000	Federal National Mortgage Association, Pool BS3955	2.30%	12/01/2036	7,490,415
21,024,000	Federal National Mortgage Association, Pool BS4177	1.94%	12/01/2031	21,253,651
12,500,000	Federal National Mortgage Association, Pool BS4213	2.46%	12/01/2036	13,008,491
20,000,000	Federal National Mortgage Association, Pool BS4273	1.93%	12/01/2031	20,160,601
51,025,000	Federal National Mortgage Association, Pool BS4306	1.92%	01/01/2032	51,289,933
21,800,000	Federal National Mortgage Association, Pool BS4360	2.14%	01/01/2037	21,801,843
21,355,347	Federal National Mortgage Association, Pool BT1777	2.50%	06/01/2051	21,998,317
1,657,218	Federal National Mortgage Association, Pool BT6556	2.00%	07/01/2051	1,651,081
10,628,307	Federal National Mortgage Association, Pool CA0862	3.50%	09/01/2047	11,271,781
7,984,552	Federal National Mortgage Association, Pool CA3898	3.00%	07/01/2034	8,478,893
5,073,439	Federal National Mortgage Association, Pool CA4413	3.00%	10/01/2049	5,261,282
47,980,049	Federal National Mortgage Association, Pool CA7235	2.50%	10/01/2050	49,148,973
14,871,035	Federal National Mortgage Association, Pool CA7671	2.50%	11/01/2040	15,506,039
103,080,604	Federal National Mortgage Association, Pool CA7743	2.50%	11/01/2050	106,313,437
25,911,458	Federal National Mortgage Association, Pool CA7789	2.50%	11/01/2040	26,820,575
169,862,629	Federal National Mortgage Association, Pool CA8933	2.00%	02/01/2051	169,950,492
81,268,689	Federal National Mortgage Association, Pool CA9223	2.00%	02/01/2051	81,115,851
21,062,041	Federal National Mortgage Association, Pool CB0189	3.00%	04/01/2051	21,937,119
3,843,812	Federal National Mortgage Association, Pool CB1648	2.00%	09/01/2051	3,829,590
117,543,551	Federal National Mortgage Association, Pool CB2054	2.00%	11/01/2051	117,832,496
113,290,746	Federal National Mortgage Association, Pool CB2139	2.00%	11/01/2051	113,933,171
59,814,061	Federal National Mortgage Association, Pool FM1000	3.00%	04/01/2047	62,543,571
30,569,903	Federal National Mortgage Association, Pool FM4347	2.50%	09/01/2050	31,308,531
52,867,130	Federal National Mortgage Association, Pool FM4684	2.50%	10/01/2050	54,525,145
53,906,286	Federal National Mortgage Association, Pool FM4752	2.50%	11/01/2050	55,527,717
58,526,112	Federal National Mortgage Association, Pool FM4792	2.50%	11/01/2050	59,937,896
34,384,146	Federal National Mortgage Association, Pool FM4913	2.50%	11/01/2050	35,222,846
22,253,862	Federal National Mortgage Association, Pool FM5021	2.00%	11/01/2050	22,318,089
41,031,478	Federal National Mortgage Association, Pool FM5150	2.00%	12/01/2050	41,052,674
76,362,579	Federal National Mortgage Association, Pool FM6799	2.50%	04/01/2051	78,444,033
6,079,379	Federal National Mortgage Association, Pool FM6864	1.50%	04/01/2041	5,944,841
124,793,440	Federal National Mortgage Association, Pool FM7159	2.50%	02/01/2051	127,710,323
41,112,578	Federal National Mortgage Association, Pool FM7915	2.50%	06/01/2051	42,403,160
78,157,467	Federal National Mortgage Association, Pool FM8104	3.00%	07/01/2051	81,890,622
33,922,121	Federal National Mortgage Association, Pool FM8158	2.50%	07/01/2051	35,113,735
80,351,284	Federal National Mortgage Association, Pool FM8215	2.50%	03/01/2051	82,532,300
72,570,277	Federal National Mortgage Association, Pool FM8304	4.00%	07/01/2049	77,142,694
74,498,407	Federal National Mortgage Association, Pool FM8435	2.50%	09/01/2051	76,875,709
88,557,973	Federal National Mortgage Association, Pool FM8442	2.50%	08/01/2051	90,638,206
45,788,756	Federal National Mortgage Association, Pool FM8460	2.50%	08/01/2041	47,629,769
92,917,340	Federal National Mortgage Association, Pool FM8579	2.50%	09/01/2051	95,072,356
132,494,570	Federal National Mortgage Association, Pool FM8686	2.50%	09/01/2051	136,722,849
75,641,719	Federal National Mortgage Association, Pool FM8730	2.00%	09/01/2051	75,736,584
175,687,460	Federal National Mortgage Association, Pool FM8745	2.50%	09/01/2051	180,363,826
55,200,001	Federal National Mortgage Association, Pool FM8759	2.50%	09/01/2051	57,067,182
82,015,976	Federal National Mortgage Association, Pool FM8769	2.50%	09/01/2051	84,633,284

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
42,132,718	Federal National Mortgage Association, Pool FM8780	2.50%	09/01/2051	43,401,226
123,687,171	Federal National Mortgage Association, Pool FM8786	2.50%	10/01/2051	127,608,213
12,175,055	Federal National Mortgage Association, Pool FM9422	2.00%	01/01/2051	12,155,042
203,220,758	Federal National Mortgage Association, Pool FM9441	2.00%	04/01/2051	202,838,571
61,241,969	Federal National Mortgage Association, Pool FM9452	2.00%	11/01/2051	61,503,315
34,344,621	Federal National Mortgage Association, Pool FM9490	2.00%	11/01/2051	34,471,145
75,550,375	Federal National Mortgage Association, Pool FM9492	2.50%	11/01/2051	78,050,246
83,820,638	Federal National Mortgage Association, Pool FM9538	2.00%	11/01/2051	84,114,491
39,598,595	Federal National Mortgage Association, Pool FM9602	2.50%	11/01/2051	40,825,987
162,108,394	Federal National Mortgage Association, Pool FM9672	2.50%	12/01/2051	166,178,143
21,350,000	Federal National Mortgage Association, Pool FM9846	2.50%	12/01/2051	21,873,329
44,006,377	Federal National Mortgage Association, Pool MA2259	3.00%	05/01/2035	46,199,755
24,129,052	Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	25,121,112
20,875,471	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	21,394,595
6,479,411	Federal National Mortgage Association, Pool MA2673	3.00%	07/01/2046	6,640,334
24,100,735	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	24,698,806
2,222,932	Federal National Mortgage Association, Pool MA2743	3.00%	09/01/2046	2,278,125
51,728,624	Federal National Mortgage Association, Pool MA2806	3.00%	11/01/2046	54,027,487
20,688,197	Federal National Mortgage Association, Pool MA2895	3.00%	02/01/2047	21,638,982
41,980,066	Federal National Mortgage Association, Pool MA4100	2.00%	08/01/2050	41,901,116
86,280,603	Federal National Mortgage Association, Pool MA4191	2.00%	11/01/2050	85,699,192
148,556,459	Federal National Mortgage Association, Pool MA4281	2.00%	03/01/2051	148,277,076
295,434,872	Federal National Mortgage Association, Pool MA4305	2.00%	04/01/2051	294,879,262
56,661,376	Federal National Mortgage Association, Pool MA4340	2.00%	05/01/2051	56,278,205
329,860,027	Federal National Mortgage Association, Pool MA4437	2.00%	10/01/2051	329,251,396
49,674,030	Federal National Mortgage Association, Pool MA4465	2.00%	11/01/2051	49,582,374
418,602	Federal National Mortgage Association, Series 2002-70-QZ	5.50%	11/25/2032	472,687
593,303	Federal National Mortgage Association, Series 2002-75-ZG	5.50%	11/25/2032	659,415
8,730,009	Federal National Mortgage Association, Series 2003-129-ZT	5.50%	01/25/2034	9,743,824
1,616,905	Federal National Mortgage Association, Series 2003-29-ZL	5.00%	04/25/2033	1,796,252
738,667	Federal National Mortgage Association, Series 2003-64-ZG	5.50%	07/25/2033	825,138
6,138,193	Federal National Mortgage Association, Series 2003-84-PZ	5.00%	09/25/2033	6,805,926
6,782,568	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	7,612,113
1,380,622	Federal National Mortgage Association, Series 2004-46-PJ (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	03/25/2034	99,980
1,700,266	Federal National Mortgage Association, Series 2004-51-XP (-1 x 1 Month LIBOR USD + 7.70%, 7.70% Cap)	7.60% (d)(f)	07/25/2034	274,497
2,217,914	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	2,381,951
85,795	Federal National Mortgage Association, Series 2005-107-EG	4.50%	01/25/2026	89,725
365,243	Federal National Mortgage Association, Series 2005-37-ZK	4.50%	05/25/2035	396,672
2,990,779	Federal National Mortgage Association, Series 2005-87-SG (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	6.60% (d)(f)	10/25/2035	500,087
2,618,487	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.48% (d)(f)	10/25/2036	523,425
1,035,069	Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	6.22% (d)(f)	01/25/2037	198,289
467,236	Federal National Mortgage Association, Series 2006-16-HZ	5.50%	03/25/2036	525,853

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,321,478	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.65% (d)(f)	07/25/2036	626,179
516,397	Federal National Mortgage Association, Series 2006-93-SN (-1 x 1 Month LIBOR USD + 6.60%, 6.60% Cap)	6.50% (d)(f)	10/25/2036	64,168
5,750,837	Federal National Mortgage Association, Series 2007-109-VZ	5.00%	10/25/2035	6,396,433
618,402	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (d)(f)	05/25/2037	79,411
4,009,425	Federal National Mortgage Association, Series 2007-14-PS (-1 x 1 Month LIBOR USD + 6.81%, 6.81% Cap)	6.71% (d)(f)	03/25/2037	628,894
1,946,033	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	6.34% (d)(f)	04/25/2037	361,701
293,830	Federal National Mortgage Association, Series 2007-30-SI (-1 x 1 Month LIBOR USD + 6.11%, 6.11% Cap)	6.01% (d)(f)	04/25/2037	39,858
1,869,317	Federal National Mortgage Association, Series 2007-32-SG (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.00% (d)(f)	04/25/2037	272,303
1,681,469	Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.52% (d)(f)	10/25/2036	282,551
2,379,973	Federal National Mortgage Association, Series 2007-60-VZ	6.00%	07/25/2037	2,731,073
1,545,714	Federal National Mortgage Association, Series 2007-71-GZ	6.00%	07/25/2047	1,679,401
2,120,567	Federal National Mortgage Association, Series 2007-75-ID (-1 x 1 Month LIBOR USD + 5.87%, 5.87% Cap)	5.77% (d)(f)	08/25/2037	350,266
413,872	Federal National Mortgage Association, Series 2007-9-SD (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.55% (d)(f)	03/25/2037	55,790
343,012	Federal National Mortgage Association, Series 2008-27-B	5.50%	04/25/2038	387,662
2,185,428	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	2,378,265
4,431,659	Federal National Mortgage Association, Series 2008-48-BE	5.00%	06/25/2034	4,918,204
413,753	Federal National Mortgage Association, Series 2008-48-SD (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	06/25/2037	48,910
546,850	Federal National Mortgage Association, Series 2008-53-LI (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (d)(f)	07/25/2038	67,808
462,244	Federal National Mortgage Association, Series 2008-57-SE (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	02/25/2037	60,952
747,210	Federal National Mortgage Association, Series 2008-5-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (d)(f)	02/25/2038	115,600
457,109	Federal National Mortgage Association, Series 2008-61-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	07/25/2038	55,087
297,392	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	07/25/2038	33,220
1,081,587	Federal National Mortgage Association, Series 2008-65-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	08/25/2038	190,698
386,826	Federal National Mortgage Association, Series 2008-81-LP	5.50%	09/25/2038	432,346
2,478,437	Federal National Mortgage Association, Series 2009-106-EZ	4.50%	01/25/2040	2,674,368
393,704	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (d)(f)	01/25/2040	67,976
324,472	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	351,176
1,102,960	Federal National Mortgage Association, Series 2009-42-SI (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	06/25/2039	129,583
723,047	Federal National Mortgage Association, Series 2009-42-SX (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	06/25/2039	72,428
370,947	Federal National Mortgage Association, Series 2009-47-SA (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.00% (d)(f)	07/25/2039	54,046

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
262,570	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.85% (d)(f)	07/25/2039	38,765
3,258,087	Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.65% (d)(f)	07/25/2039	451,393
240,700	Federal National Mortgage Association, Series 2009-51-BZ	4.50%	07/25/2039	263,610
713,459	Federal National Mortgage Association, Series 2009-54-EZ	5.00%	07/25/2039	779,226
404,877	Federal National Mortgage Association, Series 2009-70-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.70% (d)(f)	09/25/2039	52,229
1,605,971	Federal National Mortgage Association, Series 2009-80-PM	4.50%	10/25/2039	1,669,378
1,550,892	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	1,683,437
7,222,367	Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap)	7.13% (d)(f)	01/25/2036	1,223,370
10,251,146	Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.65% (d)(f)	10/25/2039	2,328,148
606,464	Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	5.62% (d)(f)	04/25/2037	82,625
686,360	Federal National Mortgage Association, Series 2009-94-BC	5.00%	11/25/2039	736,903
8,888,925	Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap)	4.38% (d)(f)	09/25/2040	1,184,679
3,575,950	Federal National Mortgage Association, Series 2010-101-ZC	4.50%	09/25/2040	3,955,031
7,929,739	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	8,239,498
2,728,327	Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.25% (d)(f)	02/25/2040	499,042
828,169	Federal National Mortgage Association, Series 2010-10-ZA	4.50%	02/25/2040	890,277
867,833	Federal National Mortgage Association, Series 2010-111-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.85% (d)(f)	10/25/2050	86,711
1,236,370	Federal National Mortgage Association, Series 2010-116-Z	4.00%	10/25/2040	1,306,841
480,840	Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.40% (d)(f)	10/25/2040	31,710
949,934	Federal National Mortgage Association, Series 2010-120-KD	4.00%	10/25/2040	1,003,213
10,290,655	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.40% (d)(f)	10/25/2040	1,247,513
242,685	Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	53.91% (f)	11/25/2040	896,663
178,693	Federal National Mortgage Association, Series 2010-126-SX (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.70% (f)	11/25/2040	253,823
1,720,256	Federal National Mortgage Association, Series 2010-128-HZ	4.00%	11/25/2040	1,847,795
1,071,313	Federal National Mortgage Association, Series 2010-132-Z	4.50%	11/25/2040	1,131,807
88,008	Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.70% (f)	12/25/2040	112,949
5,184,718	Federal National Mortgage Association, Series 2010-142-AZ	4.00%	12/25/2040	5,568,384
3,585,030	Federal National Mortgage Association, Series 2010-148-SA (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.55% (d)(f)	01/25/2026	254,002
9,710,088	Federal National Mortgage Association, Series 2010-150-ZA	4.00%	01/25/2041	10,227,416
4,476,531	Federal National Mortgage Association, Series 2010-16-SA (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.35% (d)(f)	03/25/2040	650,294
1,674,979	Federal National Mortgage Association, Series 2010-21-DZ	5.00%	03/25/2040	1,878,993
704,150	Federal National Mortgage Association, Series 2010-21-KS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.85% (d)(f)	03/25/2040	57,972
143,713	Federal National Mortgage Association, Series 2010-2-GS (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.35% (d)(f)	12/25/2049	5,394

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,189,596	Federal National Mortgage Association, Series 2010-2-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (d)(f)	02/25/2050	258,070
804,920	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.90% (d)(f)	04/25/2040	70,749
2,661,515	Federal National Mortgage Association, Series 2010-31-VZ	4.00%	04/25/2040	2,780,600
1,090,625	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	4.83% (d)(f)	04/25/2040	118,397
267,820	Federal National Mortgage Association, Series 2010-35-ES (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.35% (d)(f)	04/25/2040	2,830
182,972	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.35% (d)(f)	04/25/2040	17,305
650,753	Federal National Mortgage Association, Series 2010-46-MS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.85% (d)(f)	05/25/2040	90,488
4,973,882	Federal National Mortgage Association, Series 2010-49-ZW	4.50%	05/25/2040	5,161,791
1,282,317	Federal National Mortgage Association, Series 2010-4-SK (-1 x 1 Month LIBOR USD + 6.23%, 6.23% Cap)	6.13% (d)(f)	02/25/2040	191,043
331,762	Federal National Mortgage Association, Series 2010-58-ES (-3 x 1 Month LIBOR USD + 12.47%, 12.47% Cap)	12.21% (f)	06/25/2040	366,258
3,734,373	Federal National Mortgage Association, Series 2010-59-MS (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	5.67% (d)(f)	06/25/2040	681,270
4,107,964	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.90% (d)(f)	01/25/2040	570,324
296,823	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	333,141
271,294	Federal National Mortgage Association, Series 2010-61-EL	4.50%	06/25/2040	284,077
4,005,934	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	4,479,870
9,435,452	Federal National Mortgage Association, Series 2010-64-FC (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.60%	06/25/2040	9,578,133
11,459,293	Federal National Mortgage Association, Series 2010-76-ZK	4.50%	07/25/2040	12,580,633
2,728,327	Federal National Mortgage Association, Series 2010-79-CZ	4.00%	07/25/2040	2,889,107
9,735,184	Federal National Mortgage Association, Series 2010-79-VZ	4.50%	07/25/2040	10,688,323
1,173,157	Federal National Mortgage Association, Series 2010-84-ZC	4.50%	08/25/2040	1,249,454
2,346,309	Federal National Mortgage Association, Series 2010-84-ZD	4.50%	08/25/2040	2,498,903
3,826,921	Federal National Mortgage Association, Series 2010-84-ZG	4.50%	08/25/2040	4,124,761
262,423	Federal National Mortgage Association, Series 2010-90-SA (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.75% (d)(f)	08/25/2040	30,774
871,366	Federal National Mortgage Association, Series 2010-94-Z	4.50%	08/25/2040	936,826
5,269,240	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	24.50% (f)	09/25/2040	8,342,084
797,643	Federal National Mortgage Association, Series 2010-9-DS (-1 x 1 Month LIBOR USD + 5.30%, 0.50% Floor, 5.30% Cap)	5.20% (d)(f)	02/25/2040	92,803
17,596,248	Federal National Mortgage Association, Series 2011-106-LZ	3.50%	10/25/2041	18,829,590
520,021	Federal National Mortgage Association, Series 2011-110-LS (-2 x 1 Month LIBOR USD + 10.10%, 10.10% Cap)	9.90% (f)	11/25/2041	621,200
1,763,684	Federal National Mortgage Association, Series 2011-111-CZ	4.00%	11/25/2041	1,894,953
5,848,737	Federal National Mortgage Association, Series 2011-111-EZ	5.00%	11/25/2041	6,499,657
1,205,512	Federal National Mortgage Association, Series 2011-111-VZ	4.00%	11/25/2041	1,311,387
30,000,000	Federal National Mortgage Association, Series 2011-131-PB	4.50%	12/25/2041	33,451,488
12,308,695	Federal National Mortgage Association, Series 2011-16-AL	3.50%	03/25/2031	13,056,150
25,233,015	Federal National Mortgage Association, Series 2011-17-NY	3.50%	03/25/2031	26,633,198
473,865	Federal National Mortgage Association, Series 2011-17-SA (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	6.37% (d)(f)	03/25/2041	66,837

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,236,987	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	3,340,019
2,139,158	Federal National Mortgage Association, Series 2011-27-BS (-2 x 1 Month LIBOR USD + 9.00%, 9.00% Cap)	8.80% (f)	04/25/2041	2,292,093
26,344,988	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	27,717,789
3,729,081	Federal National Mortgage Association, Series 2011-2-GZ	4.00%	02/25/2041	4,025,797
9,677,248	Federal National Mortgage Association, Series 2011-32-ZG	4.00%	04/25/2041	10,105,451
1,814,696	Federal National Mortgage Association, Series 2011-36-VZ	4.50%	05/25/2041	1,896,791
4,344,532	Federal National Mortgage Association, Series 2011-37-Z	4.50%	05/25/2041	4,818,049
6,058,711	Federal National Mortgage Association, Series 2011-38-BZ	4.00%	05/25/2041	6,488,794
2,783,299	Federal National Mortgage Association, Series 2011-39-CB	3.00%	05/25/2026	2,873,082
4,461,011	Federal National Mortgage Association, Series 2011-39-ZD	4.00%	02/25/2041	4,815,784
1,873,077	Federal National Mortgage Association, Series 2011-40-LZ	4.50%	05/25/2041	2,017,383
2,397,565	Federal National Mortgage Association, Series 2011-42-MZ	4.50%	05/25/2041	2,539,469
15,194,516	Federal National Mortgage Association, Series 2011-45-ZA	4.00%	05/25/2031	16,168,882
4,050,053	Federal National Mortgage Association, Series 2011-45-ZB	4.50%	05/25/2041	4,191,222
12,446,662	Federal National Mortgage Association, Series 2011-51-FJ (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.55%	06/25/2041	12,593,652
855,476	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	935,259
4,892,145	Federal National Mortgage Association, Series 2011-60-EL	3.00%	07/25/2026	5,049,583
8,689,898	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	9,433,244
6,433,782	Federal National Mortgage Association, Series 2011-77-Z	3.50%	08/25/2041	6,604,615
31,693,753	Federal National Mortgage Association, Series 2011-99-CZ	4.50% (g)	10/25/2041	34,903,503
44,650,986	Federal National Mortgage Association, Series 2011-99-DZ	5.00%	10/25/2041	49,808,461
14,274,411	Federal National Mortgage Association, Series 2012-104-Z	3.50% (g)	09/25/2042	15,181,784
2,883,100	Federal National Mortgage Association, Series 2012-111-LB	3.50%	05/25/2041	3,051,732
16,662,137	Federal National Mortgage Association, Series 2012-111-MJ	4.00%	04/25/2042	18,356,269
1,693,457	Federal National Mortgage Association, Series 2012-122-AD	2.00%	02/25/2040	1,693,708
22,541,097	Federal National Mortgage Association, Series 2012-122-DB	3.00%	11/25/2042	23,442,468
17,898,293	Federal National Mortgage Association, Series 2012-132-KH	1.75%	12/25/2032	18,176,594
18,091,793	Federal National Mortgage Association, Series 2012-144-PT	4.16% (b)	11/25/2049	19,614,062
5,917,037	Federal National Mortgage Association, Series 2012-14-BZ	4.00%	03/25/2042	6,388,129
28,768,548	Federal National Mortgage Association, Series 2012-15-PZ	4.00% (g)	03/25/2042	31,987,461
13,901,189	Federal National Mortgage Association, Series 2012-20-ZT	3.50%	03/25/2042	14,397,282
46,234,833	Federal National Mortgage Association, Series 2012-30-DZ	4.00%	04/25/2042	49,416,123
25,985,309	Federal National Mortgage Association, Series 2012-31-Z	4.00%	04/25/2042	28,125,981
10,197,004	Federal National Mortgage Association, Series 2012-70-FY (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.55%	07/25/2042	10,301,721
36,463,538	Federal National Mortgage Association, Series 2012-74-Z	4.00%	07/25/2042	39,336,810
712,047	Federal National Mortgage Association, Series 2012-80-EA	2.00%	04/25/2042	715,500
25,639,304	Federal National Mortgage Association, Series 2012-86-ZC	3.50%	08/25/2042	26,950,252
39,127,672	Federal National Mortgage Association, Series 2012-96-VZ	3.50% (g)	09/25/2042	40,932,287
10,583,461	Federal National Mortgage Association, Series 2012-98-BG	4.50%	08/25/2040	11,637,180
18,546,586	Federal National Mortgage Association, Series 2012-99-QE	3.00%	09/25/2042	19,157,201
13,550,752	Federal National Mortgage Association, Series 2013-100-PJ	3.00%	03/25/2043	14,186,253
26,368,367	Federal National Mortgage Association, Series 2013-130-ZE	3.00%	01/25/2044	26,899,700
25,625,792	Federal National Mortgage Association, Series 2013-133-ZT	3.00% (g)	01/25/2039	26,642,728
13,647,382	Federal National Mortgage Association, Series 2013-36-Z	3.00% (g)	04/25/2043	14,412,758

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,926,752	Federal National Mortgage Association, Series 2013-41-ZH	3.00%	05/25/2033	7,154,547
6,425,168	Federal National Mortgage Association, Series 2013-51-HS (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.28% (f)	04/25/2043	6,618,902
1,795,720	Federal National Mortgage Association, Series 2013-53-AB	1.50%	03/25/2028	1,813,490
1,087,329	Federal National Mortgage Association, Series 2013-58-SC (-2 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.85% (f)	06/25/2043	982,417
4,364,447	Federal National Mortgage Association, Series 2013-81-ZQ	3.00%	08/25/2043	4,298,300
9,012,695	Federal National Mortgage Association, Series 2013-82-SH (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.95% (d)(f)	12/25/2042	923,049
26,298,184	Federal National Mortgage Association, Series 2014-12-GZ	3.50% (g)	03/25/2044	27,701,224
17,787,135	Federal National Mortgage Association, Series 2014-21-GZ	3.00%	04/25/2044	18,194,791
32,184,389	Federal National Mortgage Association, Series 2014-37-ZY	2.50% (g)	07/25/2044	32,493,449
29,539,846	Federal National Mortgage Association, Series 2014-39-ZA	3.00%	07/25/2044	30,165,562
239,417	Federal National Mortgage Association, Series 2014-46-NZ	3.00%	06/25/2043	245,053
63,022,369	Federal National Mortgage Association, Series 2014-60-EZ	3.00% (g)	10/25/2044	67,417,076
44,486,605	Federal National Mortgage Association, Series 2014-61-ZV	3.00% (g)	10/25/2044	47,451,236
37,515,564	Federal National Mortgage Association, Series 2014-64-NZ	3.00% (g)	10/25/2044	39,976,690
1,880,939	Federal National Mortgage Association, Series 2014-65-CD	3.00%	06/25/2040	1,881,162
13,209,916	Federal National Mortgage Association, Series 2014-67-DZ	3.00% (g)	10/25/2044	14,046,193
6,794,417	Federal National Mortgage Association, Series 2014-68-MA	3.00%	11/25/2040	6,829,150
42,229,989	Federal National Mortgage Association, Series 2014-68-MZ	3.00% (g)	11/25/2044	45,063,647
29,246,638	Federal National Mortgage Association, Series 2014-6-Z	2.50% (g)	02/25/2044	29,814,736
2,915,277	Federal National Mortgage Association, Series 2014-73-CQ	3.00%	06/25/2040	2,928,446
23,839,272	Federal National Mortgage Association, Series 2014-77-VZ	3.00% (g)	11/25/2044	25,374,981
3,318,674	Federal National Mortgage Association, Series 2014-82-YA	3.00%	04/25/2041	3,350,886
30,615,884	Federal National Mortgage Association, Series 2014-84-KZ	3.00% (g)	12/25/2044	32,642,980
13,908,423	Federal National Mortgage Association, Series 2014-95-NA	3.00%	04/25/2041	14,028,653
96,265,218	Federal National Mortgage Association, Series 2014-M11-1A	3.12% (b)	08/25/2024	100,352,466
9,370,097	Federal National Mortgage Association, Series 2015-11-A	3.00%	05/25/2034	9,681,362
15,928,693	Federal National Mortgage Association, Series 2015-21-G	3.00%	02/25/2042	16,115,234
6,825,256	Federal National Mortgage Association, Series 2015-42-CA	3.00%	03/25/2044	6,905,684
27,019,050	Federal National Mortgage Association, Series 2015-49-A	3.00%	03/25/2044	27,202,742
8,798,445	Federal National Mortgage Association, Series 2015-88-AC	3.00%	04/25/2043	8,867,082
55,581,521	Federal National Mortgage Association, Series 2015-88-BA	3.00%	04/25/2044	55,926,182
18,789,555	Federal National Mortgage Association, Series 2015-8-AP	2.00%	03/25/2045	18,917,934
5,010,377	Federal National Mortgage Association, Series 2015-94-MA	3.00%	01/25/2046	5,126,189
18,718,106	Federal National Mortgage Association, Series 2016-2-JA	2.50%	02/25/2046	19,268,379
39,072,335	Federal National Mortgage Association, Series 2016-32-LA	3.00%	10/25/2044	40,422,527
24,155,561	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	24,655,977
6,883,700	Federal National Mortgage Association, Series 2016-74-PA	3.00%	12/25/2044	6,938,803
4,900,397	Federal National Mortgage Association, Series 2016-79-EP	3.00%	01/25/2044	4,946,372
12,955,388	Federal National Mortgage Association, Series 2016-81-PA	3.00%	02/25/2044	13,076,911
13,470,314	Federal National Mortgage Association, Series 2018-21-IO	3.00% (d)	04/25/2048	1,335,592
22,248,435	Federal National Mortgage Association, Series 2018-21-PO	0.00% (e)	04/25/2048	20,440,450
53,308,390	Federal National Mortgage Association, Series 2018-27-AO	0.00% (e)	05/25/2048	48,579,558
17,619,684	Federal National Mortgage Association, Series 2018-33-A	3.00%	05/25/2048	18,000,710
6,701,608	Federal National Mortgage Association, Series 2018-33-C	3.00%	05/25/2048	6,846,539

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
21,302,063	Federal National Mortgage Association, Series 2018-38-JB	3.00%	06/25/2048	22,013,496
10,549,987	Federal National Mortgage Association, Series 2018-64-A	3.00%	09/25/2048	10,936,408
28,904,569	Federal National Mortgage Association, Series 2018-85-PO	0.00% (e)	12/25/2048	26,662,898
7,660,390	Federal National Mortgage Association, Series 2019-48-AZ	3.50%	09/25/2049	8,090,879
7,271,369	Federal National Mortgage Association, Series 2019-64-D	2.50%	11/25/2049	7,334,557
21,005,231	Federal National Mortgage Association, Series 2019-69-DS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (d)(f)	12/25/2049	3,892,101
212,360,420	Federal National Mortgage Association, Series 2019-M16-X	1.18% (b)(d)	07/25/2031	16,662,499
485,887,418	Federal National Mortgage Association, Series 2019-M18-X	0.72% (b)(d)	08/25/2029	23,899,393
27,747,380	Federal National Mortgage Association, Series 2019-M24-2A1	2.46%	03/25/2031	28,915,567
255,464,884	Federal National Mortgage Association, Series 2019-M24-2XA	1.15% (b)(d)	03/25/2031	22,192,209
296,005,276	Federal National Mortgage Association, Series 2019-M24-XA	1.27% (b)(d)	03/25/2029	23,381,842
21,260,664	Federal National Mortgage Association, Series 2020-11-CL	3.00%	03/25/2050	21,839,774
16,000,000	Federal National Mortgage Association, Series 2020-13-HB	3.00%	03/25/2050	16,558,384
10,000,000	Federal National Mortgage Association, Series 2020-2-MB	2.00%	11/25/2059	9,579,973
20,533,999	Federal National Mortgage Association, Series 2020-2-MT	2.00%	11/25/2059	20,511,785
40,000,000	Federal National Mortgage Association, Series 2020-47-GL	2.00%	05/25/2046	40,282,200
48,500,000	Federal National Mortgage Association, Series 2020-47-KM	2.00%	12/25/2045	48,982,594
11,040,245	Federal National Mortgage Association, Series 2020-51-AZ	2.00% (g)	07/25/2050	10,330,589
15,917,552	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (d)(f)	08/25/2050	3,193,941
22,631,120	Federal National Mortgage Association, Series 2020-70-IK	3.50% (d)	10/25/2050	3,914,813
417,321,414	Federal National Mortgage Association, Series 2020-M10-X2	1.70% (b)(d)	12/25/2030	50,898,606
249,626,910	Federal National Mortgage Association, Series 2020-M10-X8	0.72% (b)(d)	12/25/2027	8,235,167
96,817,010	Federal National Mortgage Association, Series 2020-M13-X2	1.29% (b)(d)	09/25/2030	7,678,063
673,479,403	Federal National Mortgage Association, Series 2020-M15-X1	1.57% (b)(d)	09/25/2031	81,154,672
26,380,297	Federal National Mortgage Association, Series 2020-M17-X1	1.34% (b)(d)	01/25/2028	1,555,388
139,864,417	Federal National Mortgage Association, Series 2020-M27-X1	0.91% (b)(d)	03/25/2031	7,540,049
171,113,017	Federal National Mortgage Association, Series 2020-M54-X	1.54% (b)(d)	12/25/2033	17,602,944
53,503,405	Federal National Mortgage Association, Series 2020-M7-X2	1.24% (b)(d)	03/25/2031	4,602,224
24,049,201	Federal National Mortgage Association, Series 2021-13-AK	2.00%	01/25/2049	24,267,520
18,403,488	Federal National Mortgage Association, Series 2021-21-DK	2.00%	07/25/2043	18,509,682
22,574,690	Federal National Mortgage Association, Series 2021-21-GI	4.00% (d)	07/25/2043	3,822,769
48,739,224	Federal National Mortgage Association, Series 2021-21-GL	2.00%	07/25/2043	48,829,562
19,174,792	Federal National Mortgage Association, Series 2021-29-BA	1.25%	05/25/2041	18,851,058
5,332,923	Federal National Mortgage Association, Series 2021-29-CG	1.25%	05/25/2041	5,243,116
17,759,630	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	17,887,268
35,942,994	Federal National Mortgage Association, Series 2021-58-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 2.65% Cap)	2.60% (d)(f)	09/25/2051	2,419,654
6,242,073	Federal National Mortgage Association, Series 2021-61-KZ	2.50% (g)	09/25/2051	6,152,613
94,702,514	Federal National Mortgage Association, Series 2021-70-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	3.70% (d)(f)	10/25/2049	12,099,667
11,320,000	Federal National Mortgage Association, Series 2021-M12-2A1	2.13% (b)	05/25/2033	11,771,222
20,613,431	Federal National Mortgage Association, Series 2021-M14-A1	1.01%	10/25/2031	20,202,652
996,839,102	Federal National Mortgage Association, Series 2021-M14-X	1.03% (b)(d)	10/25/2031	58,071,261
187,033,475	Federal National Mortgage Association, Series 2021-M3-X2	1.02% (b)(d)	08/25/2033	13,349,196

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,531,736	Federal National Mortgage Association, Series 2021-M5-A1	1.46% (b)	01/25/2033	23,472,502
3,911,316	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.35% (d)(f)	11/25/2039	941,982
39,472,312	Federal National Mortgage Association, Series 412-A3	3.00%	08/25/2042	40,456,063
75,000,000	Freddie Mac Multifamily Certificates, Series K135-AM	1.91%	01/25/2032	75,214,380
50,000,000	Freddie Mac Multifamily Certificates, Series K136-AM	1.86%	02/25/2032	49,799,615
100,000,000	Freddie Mac Multifamily Certificates, Series K138-AM	1.89%	03/25/2032	99,594,180
111,000,000	Freddie Mac Multifamily Certificates, Series K139-AM	1.87% (a)	03/25/2032	110,247,287
47,549,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K134-AM	1.91%	11/25/2031	47,669,689
34,217,669	Government National Mortgage Association, Pool 785310	2.50%	02/20/2051	35,328,987
50,279,692	Government National Mortgage Association, Pool 785346	2.00%	03/20/2051	50,795,630
16,273,602	Government National Mortgage Association, Pool 785350	2.00%	01/20/2051	16,439,936
31,369,211	Government National Mortgage Association, Pool 785374	2.50%	03/20/2051	32,736,794
56,589,834	Government National Mortgage Association, Pool 785378	2.50%	03/20/2051	58,639,226
82,549,583	Government National Mortgage Association, Pool 785379	2.50%	03/20/2051	85,380,357
106,624,525	Government National Mortgage Association, Pool 785401	2.50%	10/20/2050	109,796,500
156,018,614	Government National Mortgage Association, Pool 785412	2.50%	03/20/2051	161,143,998
34,824,642	Government National Mortgage Association, Pool 785595	2.50%	03/20/2051	36,076,661
64,287,743	Government National Mortgage Association, Pool 785609	2.50%	08/20/2051	66,690,140
16,711,920	Government National Mortgage Association, Pool 785638	2.50%	08/20/2051	17,343,856
37,635,592	Government National Mortgage Association, Pool 785639	2.50%	08/20/2051	38,989,875
14,925,117	Government National Mortgage Association, Pool 785680	2.50%	10/20/2051	15,462,434
12,444,322	Government National Mortgage Association, Pool CB2017	2.50%	03/20/2051	12,876,940
11,303,691	Government National Mortgage Association, Pool CB4182	2.50%	03/20/2051	11,708,980
2,980,357	Government National Mortgage Association, Pool CB5487	2.50%	03/20/2051	3,072,080
10,525,853	Government National Mortgage Association, Pool CB9135	2.50%	04/20/2051	10,881,273
771,544	Government National Mortgage Association, Pool MA2511	3.50%	01/20/2045	793,485
6,547,923	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	7.00% (d)(f)	08/20/2033	850,441
2,680,479	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	2,902,516
1,561,866	Government National Mortgage Association, Series 2004-49-Z	6.00%	06/20/2034	1,732,399
2,961,292	Government National Mortgage Association, Series 2004-83-CS (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	5.98% (d)(f)	10/20/2034	440,131
733,945	Government National Mortgage Association, Series 2005-21-Z	5.00%	03/20/2035	810,545
7,993,650	Government National Mortgage Association, Series 2005-39-ZB	5.00%	07/20/2034	8,812,633
556,284	Government National Mortgage Association, Series 2006-24-CX (-7 x 1 Month LIBOR USD + 39.97%, 39.97% Cap)	39.20% (f)	05/20/2036	920,706
3,148,307	Government National Mortgage Association, Series 2007-26-SJ (-1 x 1 Month LIBOR USD + 4.69%, 4.69% Cap)	4.59% (d)(f)	04/20/2037	261,455
2,808,895	Government National Mortgage Association, Series 2008-2-SM (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.39% (d)(f)	01/16/2038	480,816
4,881,578	Government National Mortgage Association, Series 2008-42-AI (-1 x 1 Month LIBOR USD + 7.69%, 7.69% Cap)	7.58% (d)(f)	05/16/2038	1,121,346
1,834,843	Government National Mortgage Association, Series 2008-43-SH (-1 x 1 Month LIBOR USD + 6.34%, 6.34% Cap)	6.23% (d)(f)	05/20/2038	186,309
2,067,375	Government National Mortgage Association, Series 2008-51-SC (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (d)(f)	06/20/2038	342,912

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,617,534	Government National Mortgage Association, Series 2008-51-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.14% (d)(f)	06/16/2038	244,234
632,734	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.95% (d)(f)	09/20/2038	66,690
1,235,244	Government National Mortgage Association, Series 2008-83-SD (-1 x 1 Month LIBOR USD + 6.56%, 6.56% Cap)	6.45% (d)(f)	11/16/2036	137,279
4,279,995	Government National Mortgage Association, Series 2009-106-VZ	4.50%	11/20/2039	4,665,780
3,550,187	Government National Mortgage Association, Series 2009-10-NS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.54% (d)(f)	02/16/2039	614,532
890,053	Government National Mortgage Association, Series 2009-24-SN (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.00% (d)(f)	09/20/2038	92,654
2,541,431	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	2,726,600
14,060,405	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	15,131,648
8,586	Government National Mortgage Association, Series 2009-41-ZQ	4.50% (g)	06/16/2039	9,480
1,792,578	Government National Mortgage Association, Series 2009-48-Z	5.00%	06/16/2039	1,936,110
226,598	Government National Mortgage Association, Series 2009-50-KP	4.50%	06/20/2039	237,330
1,280,802	Government National Mortgage Association, Series 2009-69-TS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.09% (d)(f)	04/16/2039	127,883
1,980,816	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	2,133,717
1,211,673	Government National Mortgage Association, Series 2009-87-IG (-1 x 1 Month LIBOR USD + 6.74%, 6.74% Cap)	6.64% (d)(f)	03/20/2037	73,421
11,326,024	Government National Mortgage Association, Series 2010-106-PS (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.95% (d)(f)	03/20/2040	1,105,799
3,722,644	Government National Mortgage Association, Series 2010-1-SA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.64% (d)(f)	01/16/2040	564,316
3,459,825	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	3,760,408
28,538,882	Government National Mortgage Association, Series 2010-26-QS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (d)(f)	02/20/2040	4,845,480
2,496,637	Government National Mortgage Association, Series 2010-42-AY	5.00%	11/20/2039	2,790,908
2,345,640	Government National Mortgage Association, Series 2010-42-ES (-1 x 1 Month LIBOR USD + 5.68%, 5.68% Cap)	5.58% (d)(f)	04/20/2040	422,675
760,710	Government National Mortgage Association, Series 2010-61-AS (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.45% (d)(f)	09/20/2039	109,123
7,494,077	Government National Mortgage Association, Series 2010-62-SB (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.65% (d)(f)	05/20/2040	1,188,046
7,817,304	Government National Mortgage Association, Series 2010-62-ZG	5.50%	05/16/2040	8,849,014
3,611,572	Government National Mortgage Association, Series 2011-18-SN (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.29% (f)	12/20/2040	3,811,935
3,614,123	Government National Mortgage Association, Series 2011-18-YS (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.29% (f)	12/20/2040	3,782,347
1,011,402	Government National Mortgage Association, Series 2011-69-OC	0.00% (e)	05/20/2041	943,438
10,418,195	Government National Mortgage Association, Series 2011-69-SB (-1 x 1 Month LIBOR USD + 5.35%, 5.35% Cap)	5.25% (d)(f)	05/20/2041	1,727,818
10,183,661	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	11,140,358
3,991,820	Government National Mortgage Association, Series 2011-72-AS (-1 x 1 Month LIBOR USD + 5.38%, 5.38% Cap)	5.28% (d)(f)	05/20/2041	593,638
3,293,026	Government National Mortgage Association, Series 2011-72-SK (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (d)(f)	05/20/2041	635,578
10,288,652	Government National Mortgage Association, Series 2013-116-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (d)(f)	08/20/2043	1,858,044
15,486,846	Government National Mortgage Association, Series 2013-136-CS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.09% (d)(f)	09/16/2043	2,732,860

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
20,759,528	Government National Mortgage Association, Series 2013-182-WZ	2.50% (g)	12/20/2043	21,456,404
63,992,322	Government National Mortgage Association, Series 2013-182-ZW	2.50% (g)	12/20/2043	66,140,480
6,345,728	Government National Mortgage Association, Series 2013-186-SG (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.14% (d)(f)	02/16/2043	721,560
7,088,516	Government National Mortgage Association, Series 2013-26-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (d)(f)	02/20/2043	1,299,867
7,424,764	Government National Mortgage Association, Series 2013-34-PL	3.00%	03/20/2042	7,596,993
12,590,996	Government National Mortgage Association, Series 2014-163-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.50% (d)(f)	11/20/2044	1,936,621
13,380,724	Government National Mortgage Association, Series 2014-167-SA (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.50% (d)(f)	11/20/2044	1,944,599
22,394,913	Government National Mortgage Association, Series 2014-21-SE (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.45% (d)(f)	02/20/2044	3,521,475
13,732,756	Government National Mortgage Association, Series 2014-39-SK (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.10% (d)(f)	03/20/2044	2,588,167
14,329,900	Government National Mortgage Association, Series 2014-59-DS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.14% (d)(f)	04/16/2044	2,691,668
13,904,679	Government National Mortgage Association, Series 2016-108-SM (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.00% (d)(f)	08/20/2046	2,816,452
14,003,296	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	6.15% (d)(f)	08/20/2050	2,878,131
28,953,468	Government National Mortgage Association, Series 2020-112-MS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	08/20/2050	5,391,671
21,046,653	Government National Mortgage Association, Series 2020-115-IG	2.50% (d)	08/20/2050	2,736,315
189,704,419	Government National Mortgage Association, Series 2020-140-ES (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	09/20/2050	46,819,278
50,130,633	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.25% (d)(f)	09/20/2050	9,799,907
74,611,124	Government National Mortgage Association, Series 2020-152-IO	0.65% (b)(d)	12/16/2062	4,807,904
13,898,552	Government National Mortgage Association, Series 2020-160-IM	2.50% (d)	10/20/2050	1,686,680
47,550,408	Government National Mortgage Association, Series 2020-162-QS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	10/20/2050	10,801,070
66,453,950	Government National Mortgage Association, Series 2020-166-SM (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	11/20/2050	13,725,791
18,805,820	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	11/20/2050	3,718,063
46,609,312	Government National Mortgage Association, Series 2020-175-SC (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	11/20/2050	11,284,925
39,566,551	Government National Mortgage Association, Series 2020-181-SA (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	12/20/2050	7,998,351
6,814,223	Government National Mortgage Association, Series 2020-188-DI	2.50% (d)	12/20/2050	906,172
46,936,674	Government National Mortgage Association, Series 2020-188-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	12/20/2050	9,693,428
22,959,146	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (d)(f)	07/20/2050	4,712,326
132,718,448	Government National Mortgage Association, Series 2021-100-IO	0.98% (b)(d)	06/16/2063	11,168,244
137,046,384	Government National Mortgage Association, Series 2021-110-IO	0.88% (b)(d)	11/16/2063	11,298,995
32,426,966	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 2.60% Cap)	2.50% (d)(f)	06/20/2051	1,898,145
30,006,368	Government National Mortgage Association, Series 2021-117-IJ	3.50% (d)	06/20/2051	3,455,092

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
25,477,119	Government National Mortgage Association, Series 2021-117-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	07/20/2051	3,837,061
146,870,066	Government National Mortgage Association, Series 2021-122-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	2.55% (d)(f)	07/20/2051	8,479,073
270,543,038	Government National Mortgage Association, Series 2021-12-IO	0.96% (b)(d)	03/16/2063	21,979,999
111,564,161	Government National Mortgage Association, Series 2021-135-SK (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	08/20/2051	19,704,016
49,774,162	Government National Mortgage Association, Series 2021-138-IL	3.00% (d)	08/20/2051	5,808,948
104,330,102	Government National Mortgage Association, Series 2021-138-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	3.70% (d)(f)	08/20/2051	7,064,901
24,490,075	Government National Mortgage Association, Series 2021-139-BI	3.50% (d)	08/20/2051	2,412,983
13,071,910	Government National Mortgage Association, Series 2021-140-IH	2.50% (d)	08/20/2051	1,865,687
121,315,695	Government National Mortgage Association, Series 2021-143-IO	0.99% (b)(d)	10/16/2063	10,121,745
99,228,051	Government National Mortgage Association, Series 2021-144-IO	0.80% (b)(d)	04/16/2063	7,602,159
71,929,537	Government National Mortgage Association, Series 2021-151-IO	0.93% (b)(d)	04/16/2063	6,065,429
117,408,206	Government National Mortgage Association, Series 2021-155-KI	4.00% (d)	09/20/2051	15,370,495
47,559,341	Government National Mortgage Association, Series 2021-155-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.20%, 3.20% Cap)	3.15% (d)(f)	09/20/2051	3,370,521
73,893,253	Government National Mortgage Association, Series 2021-158-IV	2.50% (d)	09/20/2051	11,017,558
92,362,798	Government National Mortgage Association, Series 2021-160-SQ (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 3.00% Cap)	2.60% (d)(f)	09/20/2051	6,485,152
166,537,229	Government National Mortgage Association, Series 2021-164-IO	0.97% (b)(d)	10/16/2063	14,237,085
66,119,955	Government National Mortgage Association, Series 2021-176-TI	4.00% (d)	10/20/2051	8,417,374
64,827,389	Government National Mortgage Association, Series 2021-180-IO	0.91% (b)(d)	11/16/2063	5,568,141
77,549,133	Government National Mortgage Association, Series 2021-184-IO	0.95% (b)(d)	12/16/2061	6,537,834
149,430,729	Government National Mortgage Association, Series 2021-193-SW (-1 x Secured Overnight Financing Rate 30 Day Average + 2.55%, 2.55% Cap)	2.50% (d)(f)	11/20/2051	9,527,763
100,275,235	Government National Mortgage Association, Series 2021-1-EI	2.00% (d)	01/20/2051	11,931,379
69,548,216	Government National Mortgage Association, Series 2021-200-IO	0.92% (b)(d)	11/16/2063	5,980,500
195,235,671	Government National Mortgage Association, Series 2021-208-IO	0.75% (b)(d)	06/16/2064	14,347,401
36,215,970	Government National Mortgage Association, Series 2021-20-IO	1.14% (b)(d)	08/16/2062	3,260,524
195,717,031	Government National Mortgage Association, Series 2021-210-IO	0.99% (b)(d)	05/16/2062	16,885,056
54,436,325	Government National Mortgage Association, Series 2021-211-IO	0.97% (b)(d)	01/16/2063	4,691,883
10,800,000	Government National Mortgage Association, Series 2021-226-TI	2.50% (d)	12/20/2051	1,638,357
245,573,693	Government National Mortgage Association, Series 2021-22-IO	0.98% (b)(d)	05/16/2063	20,881,794
14,593,176	Government National Mortgage Association, Series 2021-25-EI	2.50% (d)	02/20/2051	1,788,810
70,757,679	Government National Mortgage Association, Series 2021-2-IO	0.91% (b)(d)	06/16/2063	5,567,384
25,950,364	Government National Mortgage Association, Series 2021-30-IB	2.50% (d)	02/20/2051	3,763,820
31,668,175	Government National Mortgage Association, Series 2021-35-IO	1.02% (b)(d)	12/16/2062	2,748,953
642,152,280	Government National Mortgage Association, Series 2021-45-IO	0.84% (b)(d)	04/16/2063	49,215,450
27,458,333	Government National Mortgage Association, Series 2021-52-IO	0.82% (b)(d)	04/16/2063	1,991,605
226,630,888	Government National Mortgage Association, Series 2021-60-IO	0.84% (b)(d)	05/16/2063	17,043,957
264,823,599	Government National Mortgage Association, Series 2021-65-IO	0.92% (b)(d)	08/16/2063	21,429,685
208,470,249	Government National Mortgage Association, Series 2021-70-IO	0.70% (b)(d)	04/16/2063	14,562,293

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
173,969,564	Government National Mortgage Association, Series 2021-71-IO	0.89% (b)(d)	10/16/2062	13,562,232
166,536,963	Government National Mortgage Association, Series 2021-72-IO	0.57% (b)(d)	01/16/2061	10,177,723
119,624,053	Government National Mortgage Association, Series 2021-77-SJ (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.65% (d)(f)	05/20/2051	14,646,877
16,747,533	Government National Mortgage Association, Series 2021-78-IC	4.00% (d)	05/20/2051	2,111,212
65,109,035	Government National Mortgage Association, Series 2021-7-MI	2.50% (d)	01/20/2051	9,508,159
22,627,390	Government National Mortgage Association, Series 2021-80-IO	0.91% (b)(d)	12/16/2062	1,872,656
328,939,840	Government National Mortgage Association, Series 2021-85-IO	0.69% (b)(d)	03/16/2063	22,903,324
69,046,250	Government National Mortgage Association, Series 2021-87-ET	2.00%	05/20/2051	69,779,508
56,648,419	Government National Mortgage Association, Series 2021-96-TS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	3.20% (d)(f)	06/20/2051	4,924,832
40,961,407	Government National Mortgage Association, Series 2021-97-SH (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.65% (d)(f)	06/20/2051	4,964,318
40,883,656	Government National Mortgage Association, Series 2021-98-SB (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	06/20/2051	6,548,540
84,132,503	Government National Mortgage Association, Series 2021-98-ST (-1 x Secured Overnight Financing Rate 30 Day Average + 2.73%, 2.73% Cap)	2.68% (d)(f)	03/20/2051	5,458,222
12,274,101	Government National Mortgage Association, Series 2021-98-SW (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (d)(f)	06/20/2051	2,102,088
43,211,623	Government National Mortgage Association, Series 2021-99-IO	0.59% (b)(d)	05/16/2061	2,694,115
72,159,355	Government National Mortgage Association, Series 2021-9-AI	2.00% (d)	01/20/2051	9,060,531
Total US Government and Agency Mortgage Backed Obligations (Cost \$20,748,935,949)				21,090,282,907
US Government and Agency Obligations - 7.9%				
54,900,000	Tennessee Valley Authority	4.25%	09/15/2065	79,231,551
330,000,000	United States Treasury Notes	1.13%	10/31/2026	327,885,937
330,000,000	United States Treasury Notes	1.38%	10/31/2028	328,762,500
568,000,000	United States Treasury Notes	1.38%	11/15/2031	560,988,750
1,120,000,000	United States Treasury Notes	2.38%	05/15/2051	1,237,425,000
1,300,000,000	United States Treasury Notes	1.88%	11/15/2051	1,290,046,875
Total US Government and Agency Obligations (Cost \$3,714,239,283)				3,824,340,613
Repurchase Agreements - 0.7%				
362,294,490	Credit Suisse Freedom Mortgage (1 Month LIBOR USD + 3.25%) [Collateralized by \$1,654,963,512 Residential Mortgage Backed Obligation, (Market Value \$1,687,087,404)]	2.65% (c)	02/22/2023	361,062,689
Total Repurchase Agreements (Cost \$362,298,903)				361,062,689
Short Term Investments - 2.3%				
372,714,228	First American Government Obligations Fund - Class U	0.03% (i)		372,714,228
372,685,902	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (i)		372,685,902
372,685,903	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (i)		372,685,903
Total Short Term Investments (Cost \$1,118,086,033)				1,118,086,033
Total Investments - 101.9% (Cost \$49,894,325,351)				49,417,166,709
Liabilities in Excess of Other Assets - (1.9%)				(919,662,306)
NET ASSETS - 100.0%				\$ 48,497,504,403

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (c) Value determined using significant unobservable inputs.
- (d) Interest only security
- (e) Principal only security
- (f) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (g) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
- (h) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
- (i) Seven-day yield as of period end
- (j) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- (k) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
- (l) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	43.5%
Non-Agency Residential Collateralized Mortgage Obligations	26.8%
Non-Agency Commercial Mortgage Backed Obligations	11.5%
US Government and Agency Obligations	7.9%
Asset Backed Obligations	6.2%
Collateralized Loan Obligations	3.0%
Short Term Investments	2.3%
Repurchase Agreements	0.7%
US Corporate Bonds	0.0% (m)
Other Assets and Liabilities	(1.9)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	43.5%
Non-Agency Residential Collateralized Mortgage Obligations	26.8%
Non-Agency Commercial Mortgage Backed Obligations	11.5%
US Government and Agency Obligations	7.9%
Asset Backed Obligations	6.2%
Collateralized Loan Obligations	3.0%
Short Term Investments	2.3%
Repurchase Agreements	0.7%
Aerospace & Defense	0.0% (m)
Other Assets and Liabilities	(1.9)%
	<u>100.0%</u>

(m) Represents less than 0.05% of net assets

DoubleLine Core Fixed Income Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 4.4%				
5,453,782	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	5,076,625
3,500,000	AASET Ltd., Series 2021-2A-B	3.54% (a)	01/15/2047	3,524,041
10,728,455	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	10,747,091
5,000,000	CANON, Series 2021-0001	3.50% (c)	11/05/2023	5,000,000
23,897,854	Carbon Level Mitigation Trust, Series 2021-5-CERT	0.61% (a)	10/13/2051	19,683,659
13,321,646	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	13,313,466
2,957,680	Castlelake Aircraft Securitization Trust, Series 2018-1-A	4.13% (a)	06/15/2043	2,938,526
5,680,067	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)	04/15/2039	5,673,779
11,425,964	Castlelake Aircraft Structured Trust, Series 2021-1A-A	3.47% (a)	01/15/2046	11,580,317
1,730,500	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	1,724,542
3,000,000	Diamond Infrastructure Funding LLC, Series 2021-1A-C	3.48% (a)	04/15/2049	2,990,115
7,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	6,918,785
8,500,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	8,368,608
3,224,070	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(e)	12/15/2044	3,144,810
7,529,575	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	7,172,357
1,964,096	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	2,049,644
13,049,427	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	12,918,281
15,116,488	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	15,116,854
2,484,345	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	2,413,484
14,000,000	LendingPoint Asset Securitization Trust, Series 2021-A-C	2.75% (a)	12/15/2028	13,865,531
13,577,280	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (a)	10/15/2039	13,319,176
1,319,179	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	1,394,711
2,002,636	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	2,045,090
7,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	7,620,942
6,705,601	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	6,896,109
5,000,000	NP SPE LLC, Series 2019-1A-A2	3.24% (a)	09/20/2049	4,994,750
22,854,798	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	22,863,746
4,383,326	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	4,394,881
19,600,000	Primose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	20,173,913
4,109,741	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	3,998,100
5,000,000	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	5,014,275
2,450,000	SERVPRO Master Issuer LLC, Series 2019-1A-A2	3.88% (a)	10/25/2049	2,513,800
4,471,499	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	4,307,556
15,408,247	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	15,874,409
17,443,598	SoFi Alternative Trust, Series 2021-2-A	1.25% (a)	08/15/2030	17,444,644
75,000	SoFi Alternative Trust, Series 2021-2-R1	0.09% (a)(c)(g)	08/15/2030	4,139,070
19,791,526	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	19,403,335
16,479,719	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	16,541,534
992,458	SoFi Professional Loan Program, Series 2016-A-A2	2.76% (a)	12/26/2036	996,160
5,000,000	SoFi Professional Loan Program, Series 2017-B-BFX	3.70% (a)(b)	05/25/2040	5,099,950
2,000,000	SoFi Professional Loan Program, Series 2017-C-C	4.21% (a)(b)	07/25/2040	2,062,965

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	Stack Infrastructure Issuer LLC, Series 2019-2A-A2	3.08% (a)	10/25/2044	3,060,730
2,356,507	START Ireland, Series 2019-1-A	4.09% (a)	03/15/2044	2,351,139
3,236,987	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	3,195,958
4,428,683	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	4,710,458
5,238,016	Sunnova Sol LLC, Series 2020-1A-A	3.35% (a)	02/01/2055	5,392,960
4,742,567	Sunrun Atlas Issuer LLC, Series 2019-2-A	3.61% (a)	02/01/2055	4,976,332
11,777,425	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (a)	07/15/2027	11,862,799
3,908,859	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	12.30% (a)(b)	07/15/2027	3,939,614
14,771,412	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	9.86% (a)(b)	08/15/2027	14,814,235
6,208,015	Upstart Pass-Through Trust, Series 2021-ST2-A	2.50% (a)	04/20/2027	6,230,023
1,621,676	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	1,631,447
17,250,000	Upstart Securitization Trust, Series 2021-2-C	3.61% (a)	06/20/2031	17,189,078
2,583,507	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	2,575,099
5,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	4,949,940
6,000,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	5,949,720
12,450,000	Upstart Securitization Trust, Series 2021-4-B	1.84% (a)	09/20/2031	12,238,391
15,550,000	Upstart Securitization Trust, Series 2021-4-C	3.19% (a)	09/20/2031	15,268,543
4,500,000	US Auto Funding LLC, Series 2021-1A-C	2.20% (a)	05/15/2026	4,436,073
8,000,000	Vantage Data Centers Issuer LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	7,860,017
5,000,000	VB-S1 Issuer LLC, Series 2018-1A-C	3.41% (a)	02/15/2048	5,031,251
2,500,000	VB-S1 Issuer LLC, Series 2020-1A-C2	3.03% (a)	06/15/2050	2,570,905
11,578,988	Vivint Solar Financing LLC, Series 2020-1A-A	2.21% (a)	07/31/2051	11,378,961
11,949,827	Wave LLC, Series 2019-1-A	3.60% (a)	09/15/2044	11,888,465
Total Asset Backed Obligations (Cost \$499,643,580)				498,821,769
Bank Loans - 4.5%				
1,315,000	AAAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/20/2028	1,364,898
2,537,956	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.65%	02/27/2025	2,525,494
770,000	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	02/16/2027	770,963
1,904,297	Acrisure LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	02/16/2027	1,886,206
677,083	Acuris Finance US, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	02/16/2028	680,347
3,201,975	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/23/2027	3,201,223
428,925	Aegion Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/17/2028	431,426
3,299,671	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	01/05/2026	3,287,297
2,423,556	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	07/31/2028	2,433,286
850,000	Air Canada, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	08/11/2028	850,455
560,248	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	04/22/2024	533,636
494,539	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	495,439

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,736,954	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/09/2025	1,722,694
872,813	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/05/2027	872,970
3,202,973	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/12/2028	3,196,583
2,702,826	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	2,694,380
450,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	450,052
278,600	Alpha 3 B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/17/2028	278,416
2,130,035	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/17/2028	2,130,035
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
408,898	(1 Month LIBOR USD + 3.50%)	3.59%	02/01/2027	403,660
812,057	(1 Month LIBOR USD + 3.50%)	3.60%	02/01/2027	801,654
920,700	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/29/2027	868,911
443,623	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	12/15/2023	435,607
455,400	American Residential Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/15/2027	455,969
930,000	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	10/20/2028	937,640
2,149,200	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	2,145,170
1,357,473	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	02/22/2028	1,349,131
2,521,881	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/19/2024	2,523,773
	APX Group, Inc., Senior Secured First Lien Term Loan			
1,076,760	(1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/10/2028	1,076,534
3,240	(Prime Rate + 2.50%, 0.50% Floor)	5.75%	07/10/2028	3,239
2,178,995	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/06/2027	2,167,294
653,175	Arctic Glacier USA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/20/2024	618,240
949,720	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	03/06/2025	922,178
875,600	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/06/2025	850,155
3,040,000	Ascend Learning LLC, Senior Secured First Lien	4.00% (d)	12/10/2028	3,039,377
490,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	6.25%	12/10/2029	493,063
465,000	ASP Blade Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	10/13/2028	465,581
2,507,586	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	2,492,089
3,710,000	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	5.75%	10/25/2028	3,651,271

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
895,000	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 8.88%, 0.75% Floor)	9.63%	10/25/2029	883,813
1,943,384	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/23/2026	1,932,860
800,778	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	07/30/2027	796,875
295,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/31/2028	296,291
2,130,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/19/2029	2,124,015
	Athenahealth, Inc., Senior Secured First Lien Term Loan			
4,141	(1 Month LIBOR USD + 4.25%)	4.35%	02/11/2026	4,147
1,652,308	(3 Month LIBOR USD + 4.25%)	4.40%	02/11/2026	1,654,580
1,612,760	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	05/08/2028	1,592,601
1,505,000	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	12/15/2027	1,506,227
1,047,606	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.36%	12/15/2027	1,052,084
606,604	Aveanna Healthcare LLC, Senior Secured First Lien	4.25% (d)	07/15/2028	604,763
2,601,906	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	07/17/2028	2,594,009
1,735,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	7.50%	12/10/2029	1,732,831
3,360,000	Bally's Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	10/02/2028	3,365,830
544,989	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/02/2025	543,149
2,077,828	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/16/2025	2,067,574
2,761,125	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/05/2028	2,758,240
1,849,399	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.88%	10/02/2025	1,840,152
806,607	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	790,922
1,447,600	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/28/2024	1,121,817
1,153,993	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	08/01/2025	1,147,017
218,992	Brown Group Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	06/07/2028	218,855
821,700	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	821,597
2,545,344	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	12/23/2024	2,535,404
1,728,598	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	07/21/2025	1,732,055
215,050	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/12/2026	212,676
2,475,743	Camelot U.S. Acquisition 1 Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/30/2026	2,461,817
610,700	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	06/30/2025	606,883

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,420,000	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	10/18/2028	2,403,871
2,658,084	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.97%	01/29/2027	2,638,148
2,134,650	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	10/22/2026	2,128,321
3,196,988	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/14/2026	3,209,807
2,357,752	Change Healthcare Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	03/01/2024	2,358,082
1,165,000	Chariot Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/03/2028	1,165,367
1,247,400	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	1,251,591
1,466,325	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	09/29/2028	1,468,341
1,770,000	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	11/17/2028	1,766,681
1,135,000	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	3.75%	11/22/2028	1,136,277
2,181,490	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	04/30/2026	2,173,037
1,369,516	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.63%	08/21/2026	1,352,541
1,362,843	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.97%	09/18/2024	1,315,334
3,176,709	CNT Holdings I Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/08/2027	3,182,665
151,029	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/15/2028	151,407
1,626,300	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	1,622,234
1,600,988	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/17/2028	1,603,701
658,275	Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/11/2026	659,154
1,012,188	Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	4.47%	05/13/2027	1,011,661
1,604,674	Constant Contact, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/10/2028	1,605,677
3,206,963	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/02/2028	3,208,566
1,905,000	Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/16/2028	1,901,933
669,826	Covanta Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/30/2028	671,333
50,174	Covanta Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/30/2028	50,287
3,198,810	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	3,189,213
1,154,918	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	07/17/2025	1,139,038
515,425	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	01/15/2026	509,498

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,120,730	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/29/2024	1,120,377
451,831	Cyanco Intermediate 2 Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/17/2025	447,651
1,308,466	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	05/01/2024	1,297,599
2,126,451	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	10/16/2026	2,125,122
1,055,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	7.10%	02/19/2029	1,059,394
3,184,047	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	3,191,768
2,378,258	Delta 2 (Lux) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	02/01/2024	2,379,244
2,650,515	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	2,656,678
275,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor)	8.00%	12/01/2028	277,663
228,000	DexKo Global, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/04/2028	227,555
1,197,000	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/04/2028	1,194,666
2,786,093	DG Investment Intermediate Holdings 2, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	03/31/2028	2,788,711
250,000	DG Investment Intermediate Holdings 2, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	03/19/2029	250,625
2,530,000	Diamond (BC) B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/29/2028	2,525,446
716,061	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	08/24/2026	336,348
2,096,151	DIRECTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	08/02/2027	2,100,783
	DT Midstream, Inc., Senior Secured First Lien Term Loan			
71,182	(3 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	06/26/2028	71,410
655,168	(6 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	06/26/2028	657,268
476,487	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	04/06/2026	464,917
886,265	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	04/06/2026	864,746
	EAB Global, Inc., Senior Secured First Lien Term Loan			
2,673,300	(1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/16/2028	2,662,166
6,700	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/16/2028	6,672
1,145,000	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2028	1,142,281
651,748	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	657,044
811,980	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.22%	02/06/2025	810,007
877,800	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	07/28/2028	879,994
546,957	Endo Luxembourg Finance Company I SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	03/27/2028	533,387

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,522,325	Endurance International Group, Inc., The, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/10/2028	2,504,593
1,715,320	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	10/10/2025	1,385,661
119,093	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	119,648
483,788	Everi Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	08/03/2028	483,657
1,016,374	EW Scripps Company, The, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	3.31%	05/01/2026	1,016,455
2,169,571	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	2,180,419
860,197	Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	12/15/2027	861,607
1,684,207	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	03/31/2025	1,672,367
1,205,000	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	11/17/2028	1,206,880
1,127,777	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	01/29/2027	1,124,455
1,281,838	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	07/21/2028	1,278,102
473,162	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	07/21/2028	471,782
1,096,917	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.13%	06/30/2025	1,088,630
2,186,992	Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	2,191,246
497,200	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (c)	06/30/2027	497,200
489,413	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	489,812
1,200,000	Freeport LNG Investments, LLP, Senior Secured First Lien Term Loan (4 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/21/2028	1,190,064
2,640,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.36%	10/30/2026	2,639,736
1,373,309	Gemini HDPE LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	1,373,735
324,188	Geon Performance Solutions LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	08/18/2028	327,429
1,364,519	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	02/19/2026	1,368,217
807,975	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	09/29/2028	807,470
598,456	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	03/14/2025	597,068
1,420,650	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	1,416,743
2,661,625	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/28/2028	2,664,712
	Golden Nugget, Inc., Senior Secured First Lien Term Loan			
894,806	(1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	10/04/2023	890,734
765,624	(2 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	10/04/2023	762,141

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,468,950	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/10/2025	2,462,111
1,573,884	Grab Holdings, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	1,582,406
1,322,346	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	08/04/2027	1,320,482
	Granite US Holdings Corporation, Senior Secured First Lien Term Loan			
2,182,918	(3 Month LIBOR USD + 4.00%)	4.13%	09/30/2026	2,185,647
262,380	(3 Month LIBOR USD + 4.00%)	4.22%	09/30/2026	262,708
1,915,686	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/06/2028	1,920,274
2,699,666	Greeneden U.S. Holdings II LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	2,712,328
386,400	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	06/16/2028	389,298
1,326,675	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/12/2028	1,327,504
767,048	Groupe Solmax, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/29/2028	768,007
267,543	GTT Communications, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.88% (f)	06/02/2025	240,719
741,577	Gulf Finance LLC, Senior Secured First Lien	7.75% (d)	08/25/2026	695,462
3,218,825	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	04/30/2025	3,218,149
2,154,286	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%)	3.97%	03/13/2028	2,144,408
760,500	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.64%	07/01/2026	761,690
2,111,881	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.79%	05/23/2025	2,101,321
1,405,000	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	04/21/2028	1,406,026
1,081,825	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	2.25%	03/15/2028	1,079,602
815,975	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	07/21/2025	796,257
2,061,299	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	2,071,606
619,663	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	07/07/2025	626,170
755,002	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	756,207
999,768	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/01/2026	994,234
310,000	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/06/2028	308,968
1,865,000	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	10/27/2028	1,861,503
2,064,625	Ingram Micro, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/30/2028	2,067,980
469,883	Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/13/2022	470,618

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,739,533	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (Prime Rate + 4.75%, 1.00% Floor)	8.00%	11/27/2023	2,740,094
2,477,550	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%)	4.97%	03/31/2028	2,487,188
3,188,123	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/15/2027	3,192,603
3,183,498	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	12/01/2025	3,188,671
1,017,293	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/02/2026	1,003,727
1,558,335	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	12/01/2027	1,562,714
2,507,400	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	05/05/2028	2,519,787
1,600,988	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	07/07/2028	1,587,483
955,411	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2027	957,002
1,981,611	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/24/2026	1,978,995
1,401,400	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	1,364,536
950,000	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/22/2028	948,285
1,496,456	Kleopatra Finco SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.25%	02/12/2026	1,460,915
855,000	Kraton Corporation, Senior Secured First Lien	3.75% (d)	11/18/2028	856,607
	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan			
568,283	(1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	553,101
1,332,964	(3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	1,297,354
778,050	LaserShip, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/08/2028	779,875
240,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.50%, 0.75% Floor)	8.25%	04/30/2029	242,101
1,045,921	LBM Acquisition LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/17/2027	1,038,160
93,897	Lealand Finance Company B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	1.09%	06/30/2025	42,410
434,521	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/24/2025	432,168
1,604,053	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.86%	08/31/2027	1,597,364
1,081,094	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	11/22/2028	1,069,743
1,413,600	Lummus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2027	1,407,224
1,557,175	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/21/2028	1,557,821
362,667	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/19/2027	364,707
875,821	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	08/29/2025	863,783

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,184,000	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	05/04/2028	3,190,973
2,145,302	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	08/31/2026	2,145,892
546,865	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.72%	03/02/2026	543,393
1,085,000	MIC Glen LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/21/2028	1,079,488
1,334,584	Michaels Companies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/14/2028	1,324,815
3,168,460	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/01/2027	3,180,737
1,084,638	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	1,146,739
2,248,199	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.84%	03/27/2026	2,239,768
1,357,280	Mirion Technologies (US), Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	10/20/2028	1,356,310
1,603,392	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/14/2026	1,596,778
4,300,000	Mitchell International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/16/2028	4,281,188
220,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%, 0.50% Floor)	7.00%	10/15/2029	221,815
358,779	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	11/28/2025	347,609
1,455,000	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	08/28/2028	1,455,000
437,489	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.38%	11/12/2026	428,934
57,499	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.47%	11/12/2026	56,374
2,700,000	Mozart Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	3.75% (d)	10/21/2028	2,702,444
549,012	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	10/19/2026	548,927
527,850	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.63%	08/28/2026	523,894
815,000	NEP Group, Inc., Senior Secured First Lien	3.37% (d)	10/20/2025	800,395
74,446	New Frontera Holdings LLC, Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	07/28/2028	42,248
3,196,259	Numericable U.S. LLC, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.00%)	4.12%	08/14/2026	3,185,072
1,090,000	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/09/2028	1,087,956
3,655,000	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	4.75%	11/16/2027	3,652,716
2,405,596	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/02/2028	2,411,357
605,267	Ortho-Clinical Diagnostics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.08%	06/30/2025	605,639
1,080,000	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	10/05/2028	1,074,519

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
236,444	Osmosis Buyer Limited, Senior Secured First Lien	4.50% (d)	07/30/2028	237,394
	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan			
1,009	(3 Month LIBOR USD + 3.25%)	3.47%	10/24/2025	999
386,991	(6 Month LIBOR USD + 3.25%)	3.60%	10/24/2025	383,412
3,187,355	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/30/2027	3,191,339
2,683,737	Packers Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/06/2028	2,670,318
2,023,120	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/28/2027	2,024,810
2,675,174	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	12/28/2027	2,654,268
2,894,840	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	03/31/2027	2,889,412
461,152	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	05/29/2026	459,819
2,670,000	PECF USS Intermediate Holding III Corporation, Senior Secured First Lien	4.75% (d)	12/17/2028	2,676,208
3,188,549	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/01/2028	3,195,373
2,451,475	Petco Health and Wellness Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/03/2028	2,451,659
3,182,025	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	3,190,982
1,215,228	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/14/2025	1,216,595
1,295,275	PG&E Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	1,283,941
2,115,000	Phoenix Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/15/2028	2,117,919
2,129,389	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	2,118,072
489,041	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.11%	01/21/2028	488,207
1,903,627	Playa Resorts Holding B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	04/29/2024	1,858,216
2,591,330	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	03/31/2028	2,585,746
585,575	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	585,818
1,597,890	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.87%	10/15/2025	1,600,886
2,523,675	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	06/02/2028	2,526,691
	PQ Corporation, Senior Secured First Lien Term Loan			
316,661	(1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	06/09/2028	316,859
121,139	(3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	06/09/2028	121,215
188,109	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	188,409
661,586	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/11/2026	641,371

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,592,500	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	07/31/2026	1,589,848
1,225,000	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	10/02/2028	1,224,314
275,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.75%, 0.50% Floor)	7.25%	09/21/2029	274,828
3,166,745	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	04/26/2024	3,175,660
2,663,849	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	01/29/2025	2,635,546
1,460,000	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/31/2028	1,456,240
1,633,159	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	1,602,538
545,000	QUIKRETE Holdings, Inc., Senior Secured First Lien	3.10% (d)	06/11/2028	544,583
2,685,000	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	09/25/2026	2,679,415
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
599,989	(1 Month LIBOR USD + 4.25%)	4.33%	07/09/2025	592,408
1,382,865	(1 Month LIBOR USD + 4.25%)	4.35%	07/09/2025	1,365,393
1,185,657	(1 Month LIBOR USD + 4.25%)	4.36%	07/09/2025	1,170,676
3,212,366	RadNet Management, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/24/2028	3,216,382
1,142,138	Red Planet Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/02/2028	1,137,569
1,427,431	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/27/2028	1,367,657
1,876,491	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/14/2025	1,877,420
2,042,422	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/30/2025	2,025,827
640,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	7.09%	05/29/2026	643,600
714,600	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	02/17/2028	715,050
127,193	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%)	7.00%	04/20/2022	32,434
1,346,625	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	10/20/2028	1,345,615
856,615	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	02/22/2024	837,770
343,294	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/17/2027	339,432
547,231	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/17/2027	541,075
1,397,975	Savage Enterprises LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	09/15/2028	1,398,520
1,862,230	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	08/14/2024	1,858,449
1,450,498	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	1,414,235
1,732,160	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/31/2025	1,720,797

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,526,157	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	08/01/2025	2,517,479
1,160,632	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	09/30/2026	1,134,517
937,044	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	04/17/2026	920,453
944,196	Skillsoft Finance II, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	07/14/2028	949,705
905,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/20/2027	959,300
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
404,842	(1 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	394,553
1,009,700	(3 Month LIBOR USD + 2.50%)	2.63%	01/23/2025	984,039
1,251,079	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2024	1,235,722
2,445,346	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.25%	10/07/2027	2,447,486
2,713,891	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	06/27/2025	2,711,354
1,793,606	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	1,799,211
1,885,525	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/06/2028	1,893,906
3,211,950	SRS Distribution, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/02/2028	3,209,509
861,244	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.13%	04/16/2026	834,236
606,033	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/01/2025	604,709
	Stars Group Holdings B.V., Senior Secured First Lien Term Loan			
445,238	(3 Month LIBOR USD + 2.25%)	2.38%	07/21/2026	444,211
464,339	(3 Month LIBOR USD + 2.25%)	2.47%	07/21/2026	463,269
451,985	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/01/2026	454,292
2,270,439	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.69%	03/05/2027	2,256,249
1,675,000	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	08/07/2028	1,679,187
3,185,000	SWF Holdings I Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/06/2028	3,163,103
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
920,442	(1 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	917,377
947,338	(2 Month LIBOR USD + 3.00%)	3.14%	05/29/2026	944,183
797,109	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	764,427
825,850	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/06/2028	827,398
1,460,468	Telesat Canada, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 2.75%)	2.90%	12/07/2026	1,296,165
2,378,767	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/02/2026	2,384,714

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,573,061	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	12/17/2026	1,567,751
369,043	TGP Holdings III LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	06/29/2028	367,965
3,272,614	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	04/07/2028	3,274,872
1,260,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	6.85%	07/20/2026	1,267,220
9,630	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	07/14/2028	9,609
502,559	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	07/14/2028	501,491
2,525,908	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	06/30/2026	2,510,121
155,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.35%	03/03/2028	155,807
822,938	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/01/2028	818,971
2,062,279	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.35%	03/28/2025	2,031,489
1,105,000	Trans Union LLC, Senior Secured First Lien	2.75% (d)	12/01/2028	1,103,619
1,145,155	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	01/25/2024	1,050,565
1,175,789	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	1,211,868
430,187	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.22%	05/29/2026	359,421
1,208,417	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.25%	09/27/2024	1,205,402
1,817,664	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	03/03/2028	1,807,058
15,480	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	09/15/2028	15,492
2,060,373	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/17/2024	2,063,432
270,812	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	09/15/2028	271,023
3,213,851	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	03/31/2028	3,183,721
1,605,325	Truck Hero, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	01/31/2028	1,599,939
1,056,434	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	05/01/2025	1,035,305
2,108,154	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	04/04/2025	2,111,959
63,329	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/25/2027	63,432
2,908,614	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	04/29/2026	2,900,818
2,862,398	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	05/04/2026	2,852,251
93,833	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	05/04/2026	93,678

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
395,000	UKG, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	5.75%	05/03/2027	397,388
618,943	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/27/2025	620,491
2,639,391	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/21/2028	2,654,831
957,875	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	10/22/2025	959,341
328,300	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	07/01/2026	327,918
1,384,543	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	11/20/2026	1,388,218
2,473,545	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	2,431,804
3,171,239	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	08/27/2025	3,174,410
	Vertical Midco GMBH, Senior Secured First Lien Term Loan			
1,922,141	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/30/2027	1,925,880
541,827	(6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/30/2027	542,880
733,163	Viad Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.50% Floor)	5.50%	07/31/2028	732,708
892,763	Victoria's Secret & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/02/2028	892,209
2,451,818	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/26/2027	2,445,688
1,438,947	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	08/01/2025	1,439,249
2,085,000	W.R. Grace Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	09/22/2028	2,091,255
630,000	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	2.75%	10/16/2028	630,000
	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan			
997,409	(1 Month LIBOR USD + 3.00%)	3.18%	02/05/2026	984,737
692,829	(3 Month LIBOR USD + 3.00%)	3.18%	02/05/2026	684,026
707,759	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	691,393
2,110,313	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.97%	08/04/2028	2,115,589
1,275,000	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/03/2028	1,272,316
1,336,650	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/11/2028	1,336,403
1,815,875	WIN Waste Innovations Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	03/24/2028	1,815,421
2,670,000	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	07/26/2028	2,680,560
692,145	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	03/09/2027	683,998
1,042,339	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/01/2028	1,046,247
724,171	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	721,231

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,456,567	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	2,443,597
850,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	04/28/2028	842,031
Total Bank Loans (Cost \$513,582,597)				515,632,424

Collateralized Loan Obligations - 3.5%

1,000,000	AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%)	2.67% (a)	04/17/2031	988,134
1,000,000	Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	2.72% (a)	04/15/2031	943,565
1,500,000	Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%)	3.07% (a)	07/16/2031	1,498,542
5,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	3.78% (a)	05/28/2030	4,997,477
4,500,000	Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%)	3.72% (a)	01/15/2028	4,506,099
5,000,000	Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.08% (a)	10/20/2030	4,938,353
3,400,000	Babson Ltd., Series 2015-IA-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.73% (a)	01/20/2031	3,273,908
3,250,000	Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)	3.72% (a)	07/18/2029	3,254,219
6,455,000	Bain Capital Credit Ltd., Series 2016-2A-DRR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	3.97% (a)	01/15/2029	6,464,371
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.22% (a)	07/25/2034	499,412
2,000,000	Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%)	2.72% (a)	04/15/2031	1,923,481
5,100,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	3.03% (a)	07/20/2029	4,918,722
2,000,000	Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	10/15/2030	1,999,205
3,000,000	Barings Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.77% (a)	04/15/2036	3,009,759
2,250,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.52% (a)	04/15/2036	2,256,619
5,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.32% (a)	10/15/2036	4,994,145
1,000,000	Barings Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.25% (a)	07/15/2034	1,002,038
4,000,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	2.73% (a)	04/20/2031	3,769,542
2,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.26% (a)	11/15/2030	1,932,382
2,400,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	3.13% (a)	10/20/2030	2,370,545
1,000,000	Buckhorn Park Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.22% (a)	07/18/2034	1,000,012
4,500,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	3.12% (a)	07/15/2030	4,466,895
2,750,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.88% (a)	01/30/2031	2,672,465
3,000,000	Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%)	2.92% (a)	07/15/2031	2,990,589
1,500,000	Canyon Capital Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.12% (a)	07/15/2030	1,502,390
4,000,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	07/15/2031	3,936,162

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,500,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.22% (a)	04/15/2034	2,488,114
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.15% (a)	07/15/2034	993,845
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-3A-DRR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.43% (a)	07/20/2034	4,994,148
2,500,000	Carlyle US Ltd., Series 2016-4A-CR (3 Month LIBOR USD + 2.80%, 2.80% Floor)	2.93% (a)	10/20/2027	2,451,497
9,000,000	Carlyle US Ltd., Series 2021-9A-D (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.45% (a)	10/20/2034	8,951,853
1,000,000	Catamaran Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.62% (a)	10/25/2031	1,002,631
6,000,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	2.72% (a)	01/20/2035	6,000,000
5,000,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	3.52% (a)	01/20/2035	5,000,000
5,000,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.13% (a)	04/20/2034	4,988,838
4,500,000	CIFC Funding Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.50%)	3.63% (a)	04/23/2029	4,501,055
1,000,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	2.97% (a)	07/18/2031	1,001,275
9,500,000	Columbia Cent Ltd., Series 2018-27A-DR (3 Month LIBOR USD + 3.83%, 3.83% Floor)	4.01% (a)	01/25/2035	9,476,250
3,250,000	Cook Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.60%)	2.72% (a)	04/17/2030	3,187,865
2,006,000	Dryden Ltd., Series 2016-42A-DR (3 Month LIBOR USD + 2.93%)	3.05% (a)	07/15/2030	1,976,796
2,200,000	Dryden Ltd., Series 2016-43A-DR3 (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.38% (a)	04/20/2034	2,207,203
10,000,000	Dryden Senior Loan Fund, Series 2014-33A-DR3 (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.77% (a)	04/15/2029	10,000,606
3,000,000	Dryden Senior Loan Fund, Series 2015-40A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.26% (a)	08/15/2031	3,000,010
2,000,000	Dryden Senior Loan Fund, Series 2018-57A-D (3 Month LIBOR USD + 2.55%, 2.55% Floor)	2.71% (a)	05/15/2031	1,928,466
2,250,000	Fillmore Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.02% (a)	07/15/2030	2,244,449
2,000,000	Gilbert Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.95%)	3.07% (a)	10/15/2030	2,001,148
4,000,000	Gilbert Park Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.40%)	6.52% (a)	10/15/2030	4,003,385
7,000,000	GoldenTree Loan Management Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	2.98% (a)	04/20/2030	6,870,261
3,500,000	GoldenTree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD + 2.40%)	2.52% (a)	01/18/2031	3,491,649
2,000,000	Grippen Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.30%)	3.43% (a)	01/20/2030	2,004,813
1,500,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	3.78% (a)	10/22/2025	1,395,990
5,000,000	Hayfin Kingsland Ltd., Series 2018-9A-BR (3 Month LIBOR USD + 1.80%)	1.94% (a)	04/28/2031	4,995,331
1,000,000	Hayfin Kingsland Ltd., Series 2019-1A-B1R (3 Month LIBOR USD + 1.85%, 1.85% Floor)	1.99% (a)	04/28/2031	1,000,179
1,481,500	Highbridge Loan Management Ltd., Series 4A-2014-A2R (3 Month LIBOR USD + 1.50%)	1.64% (a)	01/28/2030	1,474,833

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,500,000	Highbridge Loan Management Ltd., Series 8A-2016-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.03% (a)	07/20/2030	2,441,584
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.12% (a)	10/15/2030	1,485,069
4,000,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	2.88% (a)	07/20/2031	3,891,848
2,000,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	3.57% (a)	07/15/2027	2,007,595
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	2.93% (a)	10/20/2027	2,012,359
4,000,000	LCM LP, Series 30A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.13% (a)	04/20/2031	3,985,125
2,000,000	LCM Ltd., Series 25A-D (3 Month LIBOR USD + 3.45%)	3.58% (a)	07/20/2030	1,928,577
3,250,000	LCM Ltd., Series 28A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.08% (a)	10/20/2030	3,201,946
4,000,000	Madison Park Funding Ltd., Series 2014-14A-DRR (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.08% (a)	10/22/2030	3,992,898
5,000,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	3.08% (a)	10/21/2030	4,937,984
3,750,000	Madison Park Funding Ltd., Series 2019-34A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.47% (a)	04/25/2032	3,760,557
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.24% (a)	01/22/2035	1,000,000
4,000,000	Magnetite Ltd., Series 2015-14RA-D (3 Month LIBOR USD + 2.85%)	2.97% (a)	10/18/2031	3,998,075
1,500,000	Magnetite Ltd., Series 2016-18A-DR (3 Month LIBOR USD + 2.70%)	2.86% (a)	11/15/2028	1,500,247
2,000,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.17% (a)	01/25/2035	2,000,000
1,000,000	Magnetite Ltd., Series 2021-31A-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	07/15/2034	1,001,985
1,000,000	Magnetite Ltd., Series 2021-31A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	6.11% (a)	07/15/2034	993,261
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.18% (a)	10/20/2030	1,001,248
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2014-18A-CR2 (3 Month LIBOR USD + 3.00%)	3.13% (a)	10/21/2030	2,000,009
3,500,000	Neuberger Berman Loan Advisers Ltd., Series 2016-23A-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	10/17/2027	3,500,196
2,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-29A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.22% (a)	10/19/2031	2,500,109
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-DR (3 Month LIBOR USD + 2.70%, 2.70% Floor)	2.82% (a)	01/20/2032	1,989,609
6,000,000	Oak Hill Credit Partners Ltd., Series 2014-10RA-D1R (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.18% (a)	04/20/2034	5,966,350
5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.02% (a)	07/15/2029	5,606,891
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.12% (a)	07/17/2030	1,987,511
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (3 Month LIBOR USD + 2.50%)	2.62% (a)	01/25/2031	1,905,379
2,250,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.91% (a)	02/14/2031	2,226,096
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD + 5.45%, 5.45% Floor)	5.58% (a)	01/22/2030	2,373,634

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.95%)	3.07% (a)	07/15/2030	9,739,529
5,460,000	Octagon Investment Partners Ltd., Series 2017-1A-CR (3 Month LIBOR USD + 3.30%)	3.43% (a)	03/17/2030	5,460,169
1,760,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	6.33% (a)	03/17/2030	1,766,574
1,500,000	Octagon Investment Partners Ltd., Series 2018-18A-C (3 Month LIBOR USD + 2.70%)	2.82% (a)	04/16/2031	1,434,190
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	2.97% (a)	07/25/2030	2,454,636
3,500,000	Octagon Investment Partners Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.46% (a)	01/20/2035	3,500,061
1,000,000	Octagon Investment Partners Ltd., Series 2020-5A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.52% (a)	01/15/2033	1,000,041
1,000,000	OHA Credit Funding Ltd., Series 2016-13A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.35% (a)	10/25/2034	996,382
2,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.18% (a)	10/20/2030	2,007,828
5,000,000	Race Point Ltd., Series 2013-8A-DR2 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	3.66% (a)	02/20/2030	5,006,351
3,500,000	Sound Point Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	3.98% (a)	10/20/2028	3,512,468
9,000,000	Sound Point Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.77% (a)	01/23/2029	9,040,019
7,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.42% (a)	07/15/2034	6,960,116
7,000,000	Sound Point Ltd., Series 2019-3A-DR (3 Month LIBOR USD + 3.50%, 3.50% Floor)	3.63% (a)	10/25/2034	6,962,895
500,000	Sound Point Ltd., Series 2019-4A-D (3 Month LIBOR USD + 4.11%, 4.11% Floor)	4.23% (a)	01/15/2033	500,328
2,000,000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.48% (a)	07/20/2034	1,983,095
4,000,000	Sound Point Ltd., Series 2020-3A-D (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.77% (a)	01/25/2032	4,011,525
1,250,000	Sound Point Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.38% (a)	10/25/2034	1,252,435
1,000,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.52% (a)	10/25/2034	1,000,019
10,000,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.72% (a)	01/15/2030	9,771,733
3,000,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.17% (a)	10/15/2031	3,000,178
2,500,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	2.77% (a)	04/15/2028	2,509,676
10,000,000	Trimaran CAVU LLC, Series 2021-3A-D (3 Month LIBOR USD + 3.78%, 3.78% Floor)	3.88% (a)	01/18/2035	10,000,000
1,000,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)	3.03% (a)	04/20/2031	993,975
2,000,000	Venture Ltd., Series 2013-14A-BRR (3 Month LIBOR USD + 1.55%, 1.55% Floor)	1.73% (a)	08/28/2029	2,001,144
2,000,000	Venture Ltd., Series 2014-18A-BR (3 Month LIBOR USD + 1.65%)	1.77% (a)	10/15/2029	2,000,995
1,000,000	Verde Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.37% (a)	04/15/2032	1,003,039
3,000,000	Voya Ltd., Series 2014-1A-CR2 (3 Month LIBOR USD + 2.80%)	2.92% (a)	04/18/2031	2,844,597

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,000,000	Voya Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.07% (a)	07/23/2027	2,000,020
3,000,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	3.28% (a)	04/20/2034	2,988,197
4,000,000	Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.87% (a)	07/15/2031	3,930,035
5,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.30% (a)	07/20/2032	4,996,655
2,250,000	Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.12% (a)	07/18/2031	2,187,293
1,000,000	Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.87% (a)	01/15/2031	937,471
4,000,000	Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.53% (a)	10/22/2031	3,950,778
3,000,000	Wind River Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.85%)	2.97% (a)	07/15/2028	3,000,732
3,000,000	Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	3.84% (a)	04/18/2036	3,000,786
5,000,000	Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	3.97% (a)	04/15/2035	5,034,920
4,000,000	Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.02% (a)	07/15/2030	3,971,371
2,500,000	Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	3.12% (a)	07/15/2030	2,484,536
3,000,000	Wind River Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.08% (a)	01/20/2031	2,969,173
Total Collateralized Loan Obligations (Cost \$401,378,654)				399,103,628
Foreign Corporate Bonds - 7.8%				
1,470,000	Adani International Container Terminal Pvt Ltd.	3.00% (a)	02/16/2031	1,417,698
3,136,000	Adani International Container Terminal Pvt Ltd.	3.00%	02/16/2031	3,024,422
950,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	980,154
214,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	222,233
1,500,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	1,566,515
500,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	476,610
15,430,000	AerCap Global Aviation Trust	3.40%	10/29/2033	15,728,751
4,500,000	AES Andres B.V.	5.70% (a)	05/04/2028	4,585,140
2,600,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35% (a)	10/07/2079	2,650,778
3,400,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	3,466,402
8,800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	9,120,364
3,200,000	AI Candelaria Spain SLU	5.75% (a)	06/15/2033	3,100,496
1,000,000	Air Canada	3.88% (a)	08/15/2026	1,021,315
800,000	Altice Financing S.A.	5.00% (a)	01/15/2028	781,960
1,305,000	Altice France S.A.	6.00% (a)	02/15/2028	1,248,624
2,100,000	Altice France S.A.	5.13% (a)	07/15/2029	2,052,099
1,660,000	Altice France S.A.	5.50% (a)	10/15/2029	1,637,930
12,070,000	Anglo American Capital PLC	4.50% (a)	03/15/2028	13,313,734
4,060,000	Anheuser-Busch InBev Worldwide, Inc.	4.90%	02/01/2046	5,143,396
8,205,000	Anheuser-Busch InBev Worldwide, Inc.	4.60%	04/15/2048	10,055,056
540,000	ARD Finance S.A. (PIK 7.25%)	6.50% (a)	06/30/2027	556,762
15,257,000	Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%)	2.57% (a)	11/25/2035	14,626,453

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,803,428	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	1,516,755
10,670,000	Avolon Holdings Funding Ltd.	3.25% (a)	02/15/2027	10,752,170
2,400,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(h)	04/22/2031	2,439,372
1,500,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% (a)	07/01/2030	1,483,747
5,650,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	5,588,782
589,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (h)	04/15/2024	585,896
5,550,000	Banco do Brasil S.A. (10 Year CMT Rate + 6.36%)	9.00% (h)	06/18/2024	5,925,902
1,500,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38%	01/28/2031	1,460,340
200,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38% (a)	01/28/2031	194,712
3,750,000	Banco General S.A. (10 Year CMT Rate + 3.67%)	5.25% (a)(h)	05/07/2031	3,802,519
2,660,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	2,807,271
3,800,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	3,780,867
7,253,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75%	11/04/2026	6,054,804
547,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75% (a)	11/04/2026	456,636
7,600,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (h)	01/10/2028	8,169,240
300,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (h)	06/27/2029	319,625
2,521,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(h)	06/27/2029	2,685,911
4,400,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (h)	09/23/2025	4,571,732
9,681,000	Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.80%	12/15/2032	10,391,748
13,360,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	1.54%	05/16/2024	13,529,174
14,485,000	BAT Capital Corporation	3.46%	09/06/2029	15,025,400
10,000,000	BDO Unibank, Inc.	2.95%	03/06/2023	10,193,400
13,455,000	BNP Paribas S.A. (Secured Overnight Financing Rate + 15.07%)	3.05% (a)	01/13/2031	13,855,207
13,405,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	1.34% (a)	09/26/2023	13,448,584
1,120,000	Bombardier, Inc.	7.88% (a)	04/15/2027	1,162,930
7,805,000	BPCE S.A.	1.00% (a)	01/20/2026	7,556,726
3,500,000	Braskem Finance Company (5 Year CMT Rate + 8.22%)	8.50% (a)	01/23/2081	4,073,895
2,100,000	CAP S.A.	3.90% (a)	04/27/2031	1,976,068
3,100,000	CAP S.A.	3.90%	04/27/2031	2,917,054
4,865,000	CCL Industries, Inc.	3.05% (a)	06/01/2030	5,037,900
5,000,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	4,083,650
4,325,000	CI Financial Corporation	4.10%	06/15/2051	4,698,141
1,185,000	CIMB Bank BHD (3 Month LIBOR USD + 0.78%)	0.90%	10/09/2024	1,195,726
3,500,000	CK Hutchison International 20 Ltd.	2.50% (a)	05/08/2030	3,545,567
11,855,000	Commonwealth Bank of Australia	4.32% (a)	01/10/2048	13,861,692
6,610,000	Cosan Overseas Ltd.	8.25% (h)	02/05/2022	6,759,750
13,805,000	Credit Suisse Group AG (Secured Overnight Financing Rate + 0.98%)	1.31% (a)	02/02/2027	13,351,671
6,150,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (h)	11/29/2022	2,976,077
5,700,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	5,638,982
250,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.92%)	3.30% (h)	02/27/2025	254,803
2,000,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	2,114,447
7,925,000	Deutsche Bank AG (Secured Overnight Financing Rate + 1.22%)	2.31%	11/16/2027	7,926,130

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,215,472	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	1,127,150
1,839,176	Digicel Group Ltd. (PIK 7.00%)	7.00% (a)(h)	01/18/2022	1,601,913
4,600,000	Docuformas SAPI de C.V.	10.25% (a)	07/24/2024	4,123,371
1,750,000	Ecopetrol S.A.	4.63%	11/02/2031	1,704,517
900,000	Ecopetrol S.A.	5.88%	05/28/2045	862,168
9,200,000	Ecopetrol S.A.	5.88%	11/02/2051	8,633,924
2,060,000	eG Global Finance PLC	8.50% (a)	10/30/2025	2,136,817
3,090,360	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	3,097,344
8,500,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	2,858,125
5,900,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	5,606,564
3,400,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	3,201,644
6,150,000	Enbridge, Inc.	3.40%	08/01/2051	6,249,145
2,500,000	Engie Energia Chile S.A.	3.40%	01/28/2030	2,534,838
6,021,000	Equate Petrochemical B.V.	2.63%	04/28/2028	6,043,579
1,682,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	1,693,909
1,022,344	Fenix Power Peru S.A.	4.32%	09/20/2027	1,046,875
900,000	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	1,010,070
5,400,000	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	5,305,425
10,600,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	10,382,671
2,800,000	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	2,793,398
2,050,000	Garda World Security Corporation	4.63% (a)	02/15/2027	2,042,087
1,450,000	Garda World Security Corporation	6.00% (a)	06/01/2029	1,386,787
1,491,000	Geopark Ltd.	6.50%	09/21/2024	1,530,019
1,080,000	GFL Environmental, Inc.	4.00% (a)	08/01/2028	1,060,231
4,000,000	Gilex Holding SARL	8.50%	05/02/2023	4,066,000
1,600,000	Gilex Holding SARL	8.50% (a)	05/02/2023	1,626,400
7,203,000	Glencore Funding LLC	1.63% (a)	04/27/2026	7,073,916
4,780,000	Glencore Funding LLC	3.38% (a)	09/23/2051	4,614,535
10,498,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	9,576,696
300,000	Gran Tierra Energy International Holdings Ltd.	6.25% (a)	02/15/2025	273,672
3,500,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	3,184,125
3,310,000	Grifols Escrow Issuer S.A.	4.75% (a)	10/15/2028	3,382,390
6,746,454	Grupo Idesa S.A. de C.V. (PIK 10.38%)	10.13% (a)	05/22/2026	4,520,124
15,930,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.38%)	1.58%	09/12/2026	16,376,286
3,688,300	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	3,734,404
1,000,000	Hutchison Whampoa International Ltd.	3.25%	11/08/2022	1,020,250
1,000,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	1,064,988
4,800,000	Inkia Energy Ltd.	5.88%	11/09/2027	4,926,792
710,000	Intelligent Packaging Ltd.	6.00% (a)	09/15/2028	731,300
1,585,000	Intelsat Jackson Holdings S.A.	5.50% (f)	08/01/2023	719,447
2,096,680	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,972,190
1,192,690	Invepar Holdings	0.00% (c)(f)	12/30/2028	0
2,000,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (h)	02/27/2025	1,877,050
8,100,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	7,788,352
1,900,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.98%)	6.13% (h)	12/12/2022	1,914,801
1,254,500	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	1,253,264

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,644,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (h)	10/14/2025	5,924,196
1,700,000	Korea Development Bank	1.00%	09/09/2026	1,661,602
2,900,000	Korea Development Bank	1.63%	01/19/2031	2,846,157
5,700,000	Korea Development Bank	2.00%	10/25/2031	5,720,283
5,700,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	5,746,282
1,400,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	1,411,367
3,000,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	2,964,614
1,000,000	Korea Electric Power Corporation	1.13%	06/15/2025	988,205
900,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	884,416
3,045,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	3,011,246
1,595,000	Kronos Acquisition Holdings, Inc.	7.00% (a)	12/31/2027	1,505,983
1,400,000	KT Corporation	1.00%	09/01/2025	1,373,527
4,300,000	KT Corporation	2.50%	07/18/2026	4,448,786
2,100,000	KT Corporation	1.38%	01/21/2027	2,053,249
950,000	LG Chem Ltd.	2.38% (a)	07/07/2031	935,444
2,001,337	Lima Metro Finance Ltd.	5.88%	07/05/2034	2,303,099
12,925,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	13,814,481
6,456,240	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	7,364,342
3,160,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 0.91%)	1.63% (a)	09/23/2027	3,098,141
16,405,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.53%)	2.87% (a)	01/14/2033	16,368,828
1,340,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	1,366,700
1,450,000	MEG Energy Corporation	7.13% (a)	02/01/2027	1,546,323
280,000	MEG Energy Corporation	5.88% (a)	02/01/2029	293,538
1,500,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	1,639,556
6,100,000	Minejesa Capital B.V.	4.63%	08/10/2030	6,287,636
6,600,000	Minejesa Capital B.V.	5.63%	08/10/2037	6,906,966
7,500,000	Minerva Luxembourg S.A.	4.38% (a)	03/18/2031	7,146,188
13,475,000	Mitsubishi UFJ Financial Group, Inc.	1.41%	07/17/2025	13,411,460
9,185,000	National Australia Bank Ltd.	2.99% (a)	05/21/2031	9,221,339
7,780,000	NatWest Markets PLC	0.80% (a)	08/12/2024	7,655,837
6,460,000	NBN Company Ltd.	1.45% (a)	05/05/2026	6,368,112
2,000,000	Nexa Resources S.A.	5.38%	05/04/2027	2,124,520
900,000	NongHyup Bank	1.25% (a)	07/20/2025	891,838
12,519,000	Nutrien Ltd.	4.20%	04/01/2029	14,135,555
6,365,000	NXP Funding LLC	3.88% (a)	06/18/2026	6,876,436
2,000,000	Oleoducto Central S.A.	4.00%	07/14/2027	1,991,000
6,300,000	ONGC Videsh Ltd.	3.75%	07/27/2026	6,606,805
2,000,000	Ooredoo International Finance Ltd.	3.25%	02/21/2023	2,052,546
500,000	Ooredoo International Finance Ltd.	3.75%	06/22/2026	542,637
628,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	605,097
500,000	Oversea-Chinese Banking Corporation Ltd.	4.25%	06/19/2024	532,228
5,100,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	5,063,382
3,200,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	3,177,024
7,900,000	Pampa Energia S.A.	7.50%	01/24/2027	6,831,920
150,000	Pampa Energia S.A.	9.13%	04/15/2029	132,779

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
115,838	Panama Metro Line SP	0.00%	12/05/2022	114,830
620,118	Panama Metro Line SP	0.00% (a)	12/05/2022	614,720
1,300,000	Parkland Corporation	4.50% (a)	10/01/2029	1,303,159
950,000	Parkland Corporation	4.63% (a)	05/01/2030	945,682
4,400,000	Peru LNG SRL	5.38%	03/22/2030	3,812,864
3,600,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	3,771,558
7,000,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	6,506,325
6,150,000	Petroleos Mexicanos	6.75%	09/21/2047	5,470,271
800,000	Petronas Capital Ltd.	2.48%	01/28/2032	803,623
6,300,000	Petronas Capital Ltd.	2.48% (a)	01/28/2032	6,328,529
5,800,000	POSCO	2.38%	01/17/2023	5,865,870
1,900,000	POSCO	2.75%	07/15/2024	1,960,265
1,030,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	1,021,389
4,300,000	PSA Treasury Pte Ltd.	2.13%	09/05/2029	4,348,576
2,700,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	2,758,893
800,000	PTTEP Treasury Center Company Ltd.	2.59% (a)	06/10/2027	816,355
8,300,000	Qatar Energy	2.25%	07/12/2031	8,242,722
2,750,000	Reliance Industries Ltd.	5.40%	02/14/2022	2,762,712
15,265,000	Renesas Electronics Corporation	2.17% (a)	11/25/2026	15,222,820
2,300,000	SA Global Sukuk Ltd.	2.69% (a)	06/17/2031	2,317,774
1,010,000	Seaspan Corporation	5.50% (a)	08/01/2029	1,021,519
3,850,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(h)	05/12/2026	3,805,436
1,800,000	SingTel Group Treasury Pte Ltd.	2.38%	08/28/2029	1,846,851
4,100,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	4,040,699
9,829,971	Stoneway Capital Corporation	10.00% (f)	03/01/2027	3,084,252
1,840,000	Superior Plus LP	4.50% (a)	03/15/2029	1,893,949
600,000	Suzano Austria GmbH	3.13%	01/15/2032	581,544
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	371,305
300,000	Telefonica Moviles Chile S.A.	3.54% (a)	11/18/2031	299,213
790,000	Telesat LLC	4.88% (a)	06/01/2027	698,360
794,000	Telesat LLC	6.50% (a)	10/15/2027	616,938
1,600,000	Temasek Financial Ltd.	1.00%	10/06/2030	1,488,368
8,800,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	8,186,024
5,500,000	Tencent Holdings Ltd.	2.39% (a)	06/03/2030	5,394,463
738,000	Tervita Corporation	11.00% (a)	12/01/2025	851,438
1,000,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	1,016,040
5,000,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	5,580,315
500,000	Transelec S.A.	3.88%	01/12/2029	534,893
9,491,000	TSMC Global Ltd.	1.25% (a)	04/23/2026	9,305,878
961,917	UEP Penonome S.A.	6.50%	10/01/2038	1,008,416
5,098,161	UEP Penonome S.A.	6.50% (a)	10/01/2038	5,344,606
900,000	UltraTech Cement Ltd.	2.80%	02/16/2031	869,851
13,600,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (h)	01/29/2025	8,060,244
4,700,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	4,639,558
6,600,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% (h)	10/19/2023	6,776,121

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,600,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	5,225,892
10,500,000	Vedanta Resources Ltd.	6.13%	08/09/2024	9,148,125
2,300,000	Vertical Newco, Inc.	5.25% (a)	07/15/2027	2,420,819
685,000	Virgin Media Finance PLC	5.00% (a)	07/15/2030	682,644
7,430,000	Volkswagen Group of America Finance LLC	4.25% (a)	11/13/2023	7,849,512
9,300,000	Weir Group PLC	2.20% (a)	05/13/2026	9,179,342
7,885,000	Westpac Banking Corporation (5 Year CMT Rate + 1.53%)	3.02%	11/18/2036	7,803,160
3,000,000	Woori Bank (5 Year CMT Rate + 2.66%)	4.25% (h)	10/04/2024	3,120,682
Total Foreign Corporate Bonds (Cost \$897,316,339)				880,244,512

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 2.4%

3,100,000	Abu Dhabi Government International Bond	3.13% (a)	04/16/2030	3,363,897
2,500,000	Abu Dhabi Government International Bond	1.70%	03/02/2031	2,435,312
6,350,000	Abu Dhabi Government International Bond	3.13%	09/30/2049	6,498,831
2,200,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	2,568,267
8,000,000	Brazilian Government International Bond	3.75%	09/12/2031	7,532,000
5,000,000	Brazilian Government International Bond	5.00%	01/27/2045	4,702,500
5,700,000	Brazilian Government International Bond	5.63%	02/21/2047	5,657,250
200,000	Chile Government International Bond	2.55%	01/27/2032	200,000
500,000	Chile Government International Bond	2.55%	07/27/2033	487,375
2,000,000	Chile Government International Bond	3.10%	05/07/2041	1,961,000
3,000,000	Chile Government International Bond	3.50%	01/25/2050	3,112,020
15,500,000	Chile Government International Bond	3.10%	01/22/2061	14,359,665
4,700,000	Colombia Government International Bond	3.13%	04/15/2031	4,222,245
3,700,000	Colombia Government International Bond	3.25%	04/22/2032	3,334,625
2,500,000	Colombia Government International Bond	5.00%	06/15/2045	2,265,625
11,150,000	Colombia Government International Bond	4.13%	05/15/2051	9,087,250
4,100,000	Dominican Republic International Bond	4.88% (a)	09/23/2032	4,176,875
2,000,000	Dominican Republic International Bond	5.88%	01/30/2060	1,927,500
4,100,000	Indonesia Government International Bond	2.15%	07/28/2031	4,075,995
2,700,000	Indonesia Government International Bond	4.35%	01/11/2048	3,098,860
10,200,000	Indonesia Government International Bond	3.70%	10/30/2049	10,811,658
500,000	Korea International Bond	2.75%	01/19/2027	527,722
3,000,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	3,147,679
500,000	Malaysia Sukuk Global BHD	3.18%	04/27/2026	534,334
3,850,000	Malaysia Wakala Sukuk BHD	2.07%	04/28/2031	3,853,178
2,650,000	Malaysia Wakala Sukuk BHD	2.07% (a)	04/28/2031	2,652,188
1,750,000	Malaysia Wakala Sukuk BHD	3.08% (a)	04/28/2051	1,794,244
5,114,000	Mexico Government International Bond	4.15%	03/28/2027	5,660,610
14,415,000	Mexico Government International Bond	3.75%	01/11/2028	15,507,297
3,900,000	Mexico Government International Bond	2.66%	05/24/2031	3,814,239
10,100,000	Mexico Government International Bond	4.28%	08/14/2041	10,491,375
2,300,000	Mexico Government International Bond	4.35%	01/15/2047	2,395,473
8,887,000	Mexico Government International Bond	4.60%	02/10/2048	9,502,914
5,400,000	Mexico Government International Bond	4.50%	01/31/2050	5,737,500
4,000,000	Mexico Government International Bond	3.77%	05/24/2061	3,695,540
6,500,000	Panama Government International Bond	2.25%	09/29/2032	6,179,875

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,700,000	Panama Government International Bond	4.30%	04/29/2053	5,063,122
1,900,000	Panama Government International Bond	4.50%	04/01/2056	2,099,994
10,600,000	Panama Government International Bond	3.87%	07/23/2060	10,639,750
3,800,000	Perusahaan Penerbit SBSN Indonesia III	3.80%	06/23/2050	3,993,002
11,200,000	Perusahaan Penerbit SBSN Indonesia III	2.55% (a)	06/09/2031	11,351,648
1,300,000	Peruvian Government International Bond	2.78%	01/23/2031	1,296,763
2,400,000	Peruvian Government International Bond	3.30%	03/11/2041	2,409,024
2,200,000	Peruvian Government International Bond	3.55%	03/10/2051	2,296,822
3,800,000	Philippine Government International Bond	2.46%	05/05/2030	3,928,778
4,950,000	Philippine Government International Bond	1.65%	06/10/2031	4,805,265
3,088,000	Philippine Government International Bond	3.70%	03/01/2041	3,376,410
8,562,000	Philippine Government International Bond	3.70%	02/02/2042	9,361,486
3,100,000	Philippine Government International Bond	2.95%	05/05/2045	3,063,634
1,800,000	Philippine Government International Bond	2.65%	12/10/2045	1,708,379
2,100,000	Qatar Government International Bond	3.38%	03/14/2024	2,201,409
3,700,000	Saudi Government International Bond	2.88%	03/04/2023	3,792,818
7,000,000	Saudi Government International Bond	2.90% (a)	10/22/2025	7,345,625
200,000	Saudi Government International Bond	2.25%	02/02/2033	195,462
200,000	Saudi Government International Bond	3.75%	01/21/2055	215,097
18,400,000	Saudi Government International Bond	3.45%	02/02/2061	18,617,488
8,000,000	Temasek Financial I Ltd.	1.63%	08/02/2031	7,757,644
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$273,426,060)				276,892,538
Municipal Bonds - 0.1%				
4,430,000	State of California	7.55%	04/01/2039	7,401,521
Total Municipal Bonds (Cost \$6,338,232)				7,401,521
Non-Agency Commercial Mortgage Backed Obligations - 8.4%				
5,000,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.21% (a)	04/15/2034	4,999,613
22,775,500	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XB	0.75% (a)(b)(i)	06/15/2054	1,526,551
4,041,000	Arbor Realty Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	05/15/2036	4,037,464
4,140,000	Arbor Realty Ltd., Series 2021-FL2-C (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.06% (a)	05/15/2036	4,135,082
12,071,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.41% (a)	06/15/2035	11,768,358
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C	3.61% (a)(b)	08/14/2034	2,703,116
1,790,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-B	4.36% (b)	09/15/2048	1,839,862
5,515,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-C	4.36% (b)	09/15/2048	5,488,848
3,609,530	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.46% (a)	03/15/2036	3,587,479
4,940,071	BANK, Series 2017-BNK8-XA	0.73% (b)(i)	11/15/2050	180,644
1,857,000	BANK, Series 2018-BN10-C	4.16% (b)	02/15/2061	1,970,026
1,005,000	BANK, Series 2020-BN28-AS	2.14%	03/15/2063	989,601
2,906,000	BANK, Series 2020-BN28-C	3.15% (b)	03/15/2063	2,905,196
5,464,000	BANK, Series 2021-BN37-C	3.11% (b)	11/15/2064	5,403,340
1,508,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	08/15/2036	1,503,576

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,719,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.81% (a)	08/15/2036	1,706,987
1,355,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.61% (a)	08/15/2036	1,341,352
3,451,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.61% (a)	08/15/2036	3,419,380
62,808,718	BBCMS Mortgage Trust, Series 2020-C7-XA	1.63% (b)(i)	04/15/2053	6,157,371
5,670,000	BBCMS Mortgage Trust, Series 2020-C8-C	3.36% (b)	10/15/2053	5,807,251
76,831,766	BBCMS Mortgage Trust, Series 2021-C9-XA	1.64% (b)(i)	02/15/2054	9,025,635
3,318,000	Benchmark Mortgage Trust, Series 2019-B10-C	3.75%	03/15/2062	3,434,237
4,598,000	Benchmark Mortgage Trust, Series 2020-B18-AGNF	4.14% (a)	07/15/2053	4,580,782
4,549,000	Benchmark Mortgage Trust, Series 2020-B19-AS	2.15%	09/15/2053	4,454,828
1,091,000	Benchmark Mortgage Trust, Series 2020-B19-C	3.21%	09/15/2053	1,097,837
150,941,048	Benchmark Mortgage Trust, Series 2021-B28-XA	1.29% (b)(i)	08/15/2054	14,207,628
14,507,000	BX Commercial Mortgage Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	4.12% (a)	10/15/2036	14,400,342
14,685,000	BX Commercial Mortgage Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.51% (a)	09/15/2036	14,587,180
14,624,000	BX Commercial Mortgage Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.96% (a)	10/15/2038	14,565,668
3,903,200	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	07/15/2034	3,912,332
3,400,000	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.36% (a)	07/15/2034	3,419,445
1,664,249	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	1.44% (a)	09/15/2037	1,625,981
11,798,000	BX Trust, Series 2019-OC11-E	4.08% (a)(b)	12/09/2041	11,736,368
4,955,000	CD Mortgage Trust, Series 2017-CD4-C	4.35% (b)	05/10/2050	5,213,022
69,615,955	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	0.99% (b)(i)	01/10/2048	2,432,966
3,267,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-B	4.20% (b)	06/15/2050	3,499,390
3,053,000	CHT Mortgage Trust, Series 2017-CSMO-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.51% (a)	11/15/2036	3,055,991
3,988,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	11/15/2036	3,996,451
6,599,246	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.72% (a)(b)(i)	09/10/2045	31,737
1,898,500	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(b)	02/10/2048	1,832,253
3,525,001	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.33% (b)(i)	02/10/2048	121,393
4,470,000	Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% (a)	02/10/2049	3,206,990
37,575,698	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(i)	04/15/2049	1,942,983
40,282,052	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.90% (b)(i)	07/10/2049	2,809,689
68,293,186	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.38% (b)(i)	10/10/2049	3,796,568
13,720,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% (b)	10/12/2050	14,648,301
9,344,000	Citigroup Commercial Mortgage Trust, Series 2019-GC41-B	3.20%	08/10/2056	9,653,617
8,478,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.50% (a)(b)	12/10/2041	7,595,760
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.50% (a)(b)	12/10/2041	5,529,128
20,840,272	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3-XA	1.83% (b)(i)	10/15/2045	125,909
933,268	Commercial Mortgage Pass-Through Certificates, Series 2012-LC4-XA	1.76% (a)(b)(i)	12/10/2044	9

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,815,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR16-B	4.58%	04/10/2047	1,900,029
7,335,783	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C	4.49% (b)	11/10/2047	7,455,915
3,325,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-B	4.53% (b)	08/10/2048	3,549,400
53,923,083	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	0.92% (b)(i)	10/10/2048	1,554,365
4,310,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-C	4.33% (b)	07/10/2048	4,477,745
5,579,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.61% (b)	10/10/2048	5,866,096
5,997,000	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.64% (b)	02/10/2049	6,342,846
47,656,175	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	0.96% (b)(i)	02/10/2049	1,526,399
4,321,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.81% (a)	09/15/2033	4,277,860
6,771,200	Core Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	12/15/2031	6,627,470
1,651,200	Core Mortgage Trust, Series 2019-CORE-F (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.46% (a)	12/15/2031	1,622,253
5,597,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.56% (b)	11/15/2048	5,845,780
3,461,000	CSAIL Commercial Mortgage Trust, Series 2016-C6-D	4.92% (a)(b)	01/15/2049	3,077,553
37,174,550	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.87% (b)(i)	01/15/2049	2,493,446
11,488,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	4.92% (b)	11/15/2051	12,685,082
400,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B	4.61% (b)	08/15/2051	440,992
3,800,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-C	4.74% (b)	08/15/2051	4,106,302
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	9,870,845
6,238,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-C	3.61% (b)	03/15/2053	6,356,802
126,504,743	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.12% (b)(i)	03/15/2053	9,496,268
4,944,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 2.15%, 1.90% Floor)	2.26% (a)	07/15/2032	4,886,420
4,359,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.55%, 3.30% Floor)	3.66% (a)	07/15/2032	4,196,189
6,269,000	CSMC Trust, Series 2020-NET-C	3.53% (a)	08/15/2037	6,427,072
7,968,667	CSMC Trust, Series 2021-B33-B	3.64% (a)(b)	10/10/2043	8,205,540
3,731,000	CSMC Trust, Series 2021-B33-C	3.64% (a)(b)	10/10/2043	3,547,766
186,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	2.71% (a)	06/15/2033	176,330
4,475,000	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-C	3.33% (b)	05/10/2049	4,282,954
53,081,922	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.38% (b)(i)	05/10/2049	2,495,126
5,000,000	DOLP Trust, Series 2021-NYC-D	3.70% (a)(b)	05/10/2041	5,007,071
5,000,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(b)	05/10/2041	4,820,785
1,500,000	Exantas Capital Corporation Ltd., Series 2020-RSO8-D (Secured Overnight Financing Rate 30 Day Average + 2.61%, 2.50% Floor)	2.66% (a)	03/15/2035	1,493,099
1,629,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-E	3.96% (a)(b)	12/10/2036	1,643,520
5,526,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	3.96% (a)(b)	12/10/2036	5,252,047
1,014,301	FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05% Floor)	5.14% (a)	07/25/2023	1,024,284
3,188,000	FREMF Mortgage Trust, Series 2018-K74-C	4.09% (a)(b)	02/25/2051	3,382,245

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,365,000	FREMF Mortgage Trust, Series 2018-KC02-C	0.00% (a)(j)	08/25/2025	7,545,288
4,260,000	FREMF Mortgage Trust, Series 2019-K736-C	3.76% (a)(b)	07/25/2026	4,464,281
5,000,000	FS Rialto, Series 2019-FL1-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	12/16/2036	4,993,170
5,535,000	Grace Trust, Series 2020-GRCE-D	2.68% (a)(b)	12/10/2040	5,285,240
4,000,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.24% (a)	12/15/2036	3,765,458
2,588,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.36% (a)	07/15/2035	2,504,458
7,055,000	GS Mortgage Securities Corporation, Series 2015-GC32-B	4.41% (b)	07/10/2048	7,538,209
497,409	GS Mortgage Securities Trust, Series 2011-GC5-XA	0.09% (a)(b)(i)	08/10/2044	5
6,484,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.51% (a)(b)	11/10/2047	4,470,354
94,168,730	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (b)(i)	11/10/2048	2,458,510
4,854,000	GS Mortgage Securities Trust, Series 2016-GS2-B	3.76% (b)	05/10/2049	5,080,304
1,825,000	GS Mortgage Securities Trust, Series 2016-GS2-C	4.71% (b)	05/10/2049	1,944,712
45,470,982	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.74% (b)(i)	05/10/2049	2,844,333
5,801,000	GS Mortgage Securities Trust, Series 2017-GS6-B	3.87%	05/10/2050	6,221,019
4,514,000	GSCG Trust, Series 2019-600C-D	3.76% (a)	09/06/2034	4,467,743
791,000	GSCG Trust, Series 2019-600C-E	3.99% (a)(b)	09/06/2034	774,013
4,224,000	GSMSC Resecuritization Trust, Series 2021-IP-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	3.66% (a)	10/15/2036	4,233,016
11,087,664	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2036	10,754,136
16,595,090	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C8-XA	1.72% (b)(i)	10/15/2045	73,314
1,679,719	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-CBX-XA	0.86% (b)(i)	06/15/2045	4,020
53,806,575	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	0.89% (b)(i)	01/15/2049	1,726,292
2,976,800	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.21% (a)	06/15/2032	2,975,736
2,837,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP2-B	3.46%	08/15/2049	2,860,746
6,690,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.76% (a)(b)	01/05/2031	6,710,051
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-COR4-C	4.94% (b)	03/10/2052	1,110,289
7,958,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E	3.86% (a)(b)	12/05/2038	7,508,907
845,000	JPMBB Commercial Mortgage Securities Trust, Series 2013-C12-C	4.10% (b)	07/15/2045	863,810
38,588,578	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.77% (b)(i)	02/15/2047	510,419
3,000,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.64% (b)	08/15/2047	3,056,498
2,766,125	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (b)	09/15/2047	2,812,287
8,204,658	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.98% (a)(b)	09/15/2047	8,144,952
3,766,500	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.44% (b)	11/15/2047	3,657,664
44,467,750	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.83% (b)(i)	11/15/2047	902,927
1,684,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-B	3.90%	02/15/2048	1,733,409
12,131,110	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.81% (a)(b)	02/15/2048	10,833,989

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,846,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	1,866,460
4,987,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.20% (b)	05/15/2048	4,848,117
54,679,817	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.50% (b)(i)	07/15/2048	846,170
43,269,974	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.82% (b)(i)	08/15/2048	1,127,603
4,138,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.65% (b)	11/15/2048	3,398,549
6,470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.61% (b)	12/15/2048	6,713,765
1,447,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.73% (b)	03/15/2049	1,533,881
50,705,551	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.55% (b)(i)	06/15/2049	2,514,194
7,675,000	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-AS	3.48%	06/15/2049	7,876,822
9,960,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-C	3.72% (b)	05/13/2053	10,312,415
79,578	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.44% (a)(b)(i)	11/15/2038	43
64,178	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XW	0.44% (a)(b)(i)	11/15/2038	35
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.59% (a)(b)	03/10/2049	5,658,596
13,184,000	MBRT, Series 2019-MBR-F (1 Month LIBOR USD + 2.80%, 2.55% Floor)	2.91% (a)	11/15/2036	13,022,201
8,418,000	Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	11/15/2038	8,416,408
7,825,000	MHC Commercial Mortgage Trust, Series 2021-MHC-F (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.71% (a)	04/15/2038	7,837,057
4,500,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	4,138,470
1,620,795	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-C5-XA	1.34% (a)(b)(i)	08/15/2045	3,999
2,500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17-C	4.48% (b)	08/15/2047	2,582,541
3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.50% (b)	10/15/2047	3,059,803
1,508,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	1,556,621
1,406,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B	4.16%	02/15/2048	1,469,425
3,620,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.45% (b)	02/15/2048	3,710,924
30,644,269	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.26% (b)(i)	02/15/2048	898,965
75,089,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-XB	0.14% (a)(b)(i)	07/15/2050	477,941
2,957,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.53% (b)	10/15/2048	3,098,689
4,674,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.50% (b)	12/15/2047	4,767,593
6,710,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-D	3.24% (a)(b)	12/15/2047	6,204,046
46,533,771	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.37% (b)(i)	09/15/2049	2,403,572
6,364,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-B	4.11%	05/15/2050	6,728,960
5,238,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-D	2.70% (a)	11/15/2052	4,588,637
27,796,899	Morgan Stanley Capital Trust, Series 2016-UB11-XA	1.50% (b)(i)	08/15/2049	1,444,786

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,533,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2034	4,395,065
2,183,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.46% (a)	11/15/2034	1,998,432
3,999,000	Morgan Stanley Capital, Series 2017-HR2-C	4.22% (b)	12/15/2050	4,217,830
6,485,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	10/15/2037	6,458,398
2,108,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.31% (a)	06/15/2035	1,968,563
5,158,000	PPF Ltd., Series 2019-5-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	04/14/2036	5,157,237
4,539,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	4,664,316
49,146,127	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	1.90% (b)(i)	10/10/2048	2,911,918
10,336,000	SLG Office Trust, Series 2021-OVA-E	2.85% (a)	07/15/2041	9,830,595
9,660,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	8,730,270
5,910,000	TPGI Trust, Series 2021-DGWD-G (1 Month LIBOR USD + 3.85%, 3.85% Floor)	3.96% (a)	06/15/2026	5,885,139
14,301,394	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	03/15/2038	14,218,322
1,374,000	UBS Commercial Mortgage Trust, Series 2013-C5-D	4.08% (a)(b)	03/10/2046	1,198,142
8,911,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	9,428,473
11,933,000	UBS Commercial Mortgage Trust, Series 2017-C2-B	3.99% (b)	08/15/2050	12,643,157
2,491,000	UBS Commercial Mortgage Trust, Series 2017-C6-B	4.15% (b)	12/15/2050	2,673,067
1,450,000	UBS Commercial Mortgage Trust, Series 2017-C7-B	4.29% (b)	12/15/2050	1,576,219
6,958,000	UBS Commercial Mortgage Trust, Series 2017-C7-C	4.58% (b)	12/15/2050	7,535,577
559,000	UBS Commercial Mortgage Trust, Series 2018-C10-C	5.09% (b)	05/15/2051	598,172
7,293,000	UBS Commercial Mortgage Trust, Series 2018-C11-C	4.91% (b)	06/15/2051	7,570,739
2,896,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	4.96% (b)	08/15/2051	3,045,696
5,698,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.70% (b)	02/15/2051	6,189,708
8,333,102	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.81% (a)(b)(i)	08/10/2049	60,161
3,513,520	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-B	3.65% (a)(b)	03/10/2046	3,521,621
7,795,924	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-C	4.08% (a)(b)	03/10/2046	7,726,210
262,655	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.24% (b)(i)	11/15/2048	3
8,809,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.09% (b)	05/15/2048	9,076,206
4,891,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.60% (b)	11/15/2048	5,014,411
40,928,710	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.09% (b)(i)	05/15/2048	1,147,391
4,207,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS3-C	4.50% (b)	09/15/2057	4,396,909
9,135,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.69% (b)	12/15/2048	9,695,563
58,851,283	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.96% (b)(i)	12/15/2048	1,992,546
4,650,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.71% (b)	01/15/2059	4,810,870
4,483,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-C	3.90%	03/15/2059	4,603,515
7,687,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	7,862,191
2,518,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-C	4.49% (b)	12/15/2049	2,610,983
2,574,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC25-B	4.34% (b)	12/15/2059	2,789,340
7,224,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-B	3.81%	11/15/2049	7,527,209
64,721,682	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.62% (b)(i)	11/15/2049	3,620,162
2,638,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C	4.73%	06/15/2051	2,834,382
7,228,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C46-C	4.99% (b)	08/15/2051	7,846,253

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,408,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	4.93% (b)	09/15/2061	12,894,188
6,546,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.14% (b)	01/15/2052	7,264,553
21,027,184	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.27% (b)(i)	03/15/2052	1,537,533
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C	4.35%	05/15/2052	11,407,122
9,344,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (b)	06/15/2052	10,060,270
11,727,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-B	3.14%	02/15/2053	12,063,157
5,510,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-B	2.70%	07/15/2053	5,570,369
3,800,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-C	3.16%	07/15/2053	3,785,042
120,012,761	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.55% (b)(i)	04/15/2054	13,435,969
2,436,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-C	3.31%	11/15/2054	2,464,058
11,673,269	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.85% (a)(b)(i)	11/15/2045	83,086
62,627,264	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.02% (b)(i)	08/15/2047	1,325,556
44,898,823	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	0.79% (b)(i)	09/15/2057	769,382
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$995,563,579)				949,053,506
Non-Agency Residential Collateralized Mortgage Obligations - 9.4%				
6,812,836	Adjustable Rate Mortgage Trust, Series 2007-1-4A1	4.30% (b)	03/25/2037	5,466,191
20,451	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.59% (a)(b)	11/25/2037	22,318
4,572,434	Ajax Mortgage Loan Trust, Series 2020-A-A	2.38% (a)(e)	12/25/2059	4,552,476
1,242,213	Ajax Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(e)	06/25/2060	1,240,359
5,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(e)	01/25/2026	5,045,450
14,205,237	Alternative Loan Trust, Series 2005-37T1-A5 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 5.50% Cap)	0.55%	09/25/2035	9,228,929
8,796,048	Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	7,336,893
6,547,454	Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	4,854,897
6,552,429	Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.46%	06/25/2047	5,364,277
3,100,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	3,106,385
10,000,000	AMSR Trust, Series 2021-SFR1-F	3.60% (a)(b)	06/17/2038	9,827,025
3,000,000	AMSR Trust, Series 2021-SFR2-E1	2.48% (a)	08/17/2038	2,936,139
2,500,000	AMSR Trust, Series 2021-SFR2-E2	2.58% (a)	08/17/2038	2,436,717
4,500,000	AMSR Trust, Series 2021-SFR2-F1	3.28% (a)	08/17/2038	4,417,941
2,000,000	AMSR Trust, Series 2021-SFR2-F2	3.67% (a)	08/17/2038	1,964,673
860,008	Angel Oak Mortgage Trust LLC, Series 2018-3-A1	3.65% (a)(b)	09/25/2048	861,667
1,222,047	Angel Oak Mortgage Trust LLC, Series 2018-3-A2	3.75% (a)(b)	09/25/2048	1,223,646
1,162,816	Angel Oak Mortgage Trust LLC, Series 2018-3-A3	3.85% (a)(b)	09/25/2048	1,163,618
11,785,131	Argent Securities Trust, Series 2006-M1-A2C (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	07/25/2036	4,919,141
15,006,784	Argent Securities Trust, Series 2006-M1-A2D (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.58%	07/25/2036	6,443,658
131,076	Banc of America Funding Corporation, Series 2005-G-A3	2.74% (b)	10/20/2035	121,120
193,225	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	198,451
101,729	Banc of America Funding Corporation, Series 2006-6-1A2	6.25%	08/25/2036	101,975
609,446	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(e)	06/28/2034	613,886
252,723	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	165,642
9,100,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(e)	03/28/2029	8,958,573
7,176,535	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	0.25%	01/25/2037	6,894,396

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,482,754	Chase Mortgage Finance Trust, Series 2007-A2-6A4	2.74% (b)	07/25/2037	1,408,578
830,732	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	231,605
6,953,000	CIM Trust, Series 2020-R2-M2	3.00% (a)(b)	10/25/2059	7,028,835
32,774	CitiCorporationMortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	33,595
358,223	CitiCorporationResidential Mortgage Securities, Inc., Series 2006-2-A5	5.20% (o)	09/25/2036	362,026
150,084	Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B	3.01% (a)(b)	11/25/2038	151,514
4,382,927	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.17%	01/25/2037	2,390,531
8,240,889	Citigroup Mortgage Loan Trust, Series 2009-3-5A3	6.00% (a)(b)	02/25/2037	8,139,700
31,843,737	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	31,077,191
3,566,519	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(e)	09/25/2059	3,573,334
59,788,279	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(b)	03/25/2065	60,388,972
5,674,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(b)	03/25/2065	5,986,836
4,752,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(b)	03/25/2065	4,941,419
4,413,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(b)	03/25/2065	4,436,279
12,966,807	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.74% (a)(b)	03/25/2065	13,866,963
77,128	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	76,765
38,870	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	37,506
286,677	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	289,312
4,404,371	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	4,375,314
1,000,000	CoreVest American Finance Trust, Series 2020-4-E	3.38% (a)	12/15/2052	965,769
778,398	Countrywide Alternative Loan Trust, Series 2004-22CB-1A1	6.00%	10/25/2034	804,756
85,944	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1	5.50%	07/25/2035	80,433
148,535	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	94,425
552,327	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	496,841
82,600	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	0.80%	10/25/2035	57,901
260,540	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	185,741
6,739,454	Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.00%	01/25/2047	5,457,511
1,072,230	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	742,988
1,145,748	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.55%	08/25/2037	410,740
331,780	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	53.73% (k)	08/25/2037	749,265
61,670	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	29.43% (k)	08/25/2037	87,446
285,620	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	224,087
1,469,499	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.60%	09/25/2037	704,958
1,443,533	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.40% (i)(k)	09/25/2037	454,972
718,089	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	105,174
204,497	Countrywide Home Loans, Series 2005-28-A7	5.25%	01/25/2022	155,435
457,362	Countrywide Home Loans, Series 2007-10-A5	6.00%	07/25/2037	320,446
193,687	Countrywide Home Loans, Series 2007-15-1A16	6.25%	09/25/2037	157,811
479,628	Countrywide Home Loans, Series 2007-3-A17	6.00%	04/25/2037	330,068
64,893	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	59,408

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
745,548	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	727,647
3,293,201	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2	6.00% (a)	01/27/2038	2,115,395
5,337,365	Credit Suisse Mortgage Capital Certificates, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	5,317,214
8,223,532	Credit-Based Asset Servicing and Securitization LLC, Series 2007-RP1-A (1 Month LIBOR USD + 0.31%, 0.31% Floor)	0.40% (a)	05/25/2046	7,684,969
2,554,870	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	1,456,943
31,236	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	01/25/2022	28,021
61,763	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2022	14,897
14,113	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	13,247
942,186	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(b)	06/26/2037	923,896
35,362,511	CSMC Trust, Series 2020-RPL1-PT1	3.39% (a)(b)	10/25/2069	35,146,693
9,035,400	CSMC Trust, Series 2020-RPL4-M1	2.50% (a)	01/25/2060	9,096,824
5,331,284	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2-2A1	2.72% (b)	10/25/2035	5,108,050
457,768	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.97% (a)(k)	04/15/2036	474,516
72,264	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	14.40% (a)(k)	04/15/2036	77,849
911,782	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.97% (a)(k)	04/15/2036	970,901
5,599,766	Deutsche Securities, Inc., Series 2005-6-2A1	5.50%	12/25/2035	5,565,870
15,984,000	First Franklin Mortgage Loan Trust, Series 2006-FF15-A6 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	0.41%	11/25/2036	14,727,360
12,195,816	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	03/25/2037	8,334,945
230,366	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	144,097
2,825,238	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	1,728,408
45,188	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (b)	05/25/2035	36,903
16,440,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(b)	10/25/2026	16,346,885
6,944,000	GCAT LLC, Series 2021-NQM6-M1	3.41% (a)(b)	08/25/2066	6,960,704
1,789,682	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	1,789,088
7,546,000	GS Mortgage-Backed Securities Trust, Series 2020-NQM1-M1	3.29% (a)(b)	09/27/2060	7,518,133
16,508	GSAA Home Equity Trust, Series 2005-7-AF5	5.11% (o)	05/25/2035	16,691
974,602	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	763,803
947,966	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	574,856
1,637,366	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	1,626,369
23,411,169	GSR Mortgage Loan Trust, Series 2006-OA1-1A1 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	0.54%	08/25/2046	7,543,189
150,379	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	251,847
12,222,245	HarborView Mortgage Loan Trust, Series 2005-7-2A1 (1 Month LIBOR USD + 0.57%, 0.57% Floor, 11.00% Cap)	0.67%	06/19/2045	9,021,241
2,846,591	Home Partners of America Trust, Series 2021-1-D	2.48% (a)	09/17/2041	2,784,218
1,308,467	Home Partners of America Trust, Series 2021-1-E	2.58% (a)	09/17/2041	1,279,401
1,472,508	Home Partners of America Trust, Series 2021-1-F	3.33% (a)	09/17/2041	1,441,322
5,250,000	Homeward Opportunities Fund Trust, Series 2020-2-M1	3.90% (a)(b)	05/25/2065	5,333,581
8,961,223	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(e)	08/25/2025	9,091,319

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,790,389	HSI Asset Securitization Corporation, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.38%	10/25/2036	10,098,735
11,210,006	HSI Asset Securitization Corporation, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	04/25/2037	8,967,655
30,849,805	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	0.64%	02/25/2037	29,557,741
2,728,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-M1	3.45% (a)(b)	01/25/2057	2,723,925
1,737,473	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.46%	07/25/2047	1,371,264
1,727,804	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A24 (1 Month LIBOR USD + 0.62%, 0.62% Floor)	0.72%	07/25/2047	1,456,412
3,152,400	JP Morgan Alternative Loan Trust, Series 2005-A2-1M1 (1 Month LIBOR USD + 0.69%, 0.69% Floor, 11.50% Cap)	0.79%	01/25/2036	3,041,395
135,032	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69% (o)	05/25/2036	136,039
4,066,639	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.81%	08/25/2036	3,964,150
65,029	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.62%	08/25/2036	65,146
64,616	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	65,580
14,912,613	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	07/25/2036	8,853,185
18,351,397	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	08/25/2036	14,757,131
14,573,867	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A5 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.31%	12/25/2036	9,543,979
3,144,395	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	3,257,840
176,257	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	124,747
1,001,312	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(e)	05/25/2059	1,004,603
27,822,049	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	4.30% (a)	06/25/2058	28,580,366
7,000,000	Legacy Mortgage Asset Trust, Series 2021-GS3-A2	3.25% (a)(e)	07/25/2061	6,927,442
415,138	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	287,649
28,846	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	30.21% (k)	01/25/2037	44,099
526,452	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	239,891
106,593	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	91,218
4,062,683	Lehman Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	0.37%	02/25/2036	3,985,545
5,325,006	Lehman XS Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	02/25/2037	5,367,136
11,176,417	Lehman XS Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.35%	08/25/2047	10,471,666
11,643,734	Lehman XS Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.58%	03/25/2037	11,630,329
4,200,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(b)	09/25/2026	4,143,994
37,063,789	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.48%	03/25/2046	17,784,092
14,101,919	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.46%	05/25/2046	6,358,429
16,623,646	Long Beach Mortgage Loan Trust, Series 2006-6-2A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	07/25/2036	8,645,706
75,475	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	78,909
5,282,596	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	3,666,950
35,006	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	16,564

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,416,001	MASTR Asset Backed Securities Trust, Series 2005-NC2-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	11/25/2035	9,838,785
917,817	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	773,104
10,580,895	Merrill Lynch Alternative Asset Trust, Series 2007-OAR4-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.35%	08/25/2037	10,689,787
1,742,951	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	977,951
6,653,665	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.35%	03/25/2037	6,061,716
5,412,336	MFA LLC, Series 2021-NPL1-A1	2.36% (a)(e)	03/25/2060	5,387,838
8,425,551	Morgan Stanley Capital Trust, Series 2006-HE5-A2C (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.24%	08/25/2036	5,309,591
19,538	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	01/25/2022	18,917
523,460	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	551,306
1,825,433	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.14% (b)	06/25/2036	1,496,951
29,468,639	Morgan Stanley Mortgage Loan Trust, Series 2007-2AX-2A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	12/25/2036	15,067,937
8,554,777	Morgan Stanley Mortgage Loan Trust, Series 2007-7AX-2A1 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34%	04/25/2037	3,327,610
352,954	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% (a)(b)	05/26/2037	339,715
3,114,603	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	3,117,792
6,000,000	New Century Home Equity Loan Trust, Series 2005-B-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	0.84%	10/25/2035	5,884,700
174,606	Nomura Asset Acceptance Corporation, Series 2006-API-A2	5.52% (b)	01/25/2036	72,511
529,370	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (o)	10/25/2036	187,496
908,935	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (o)	02/25/2037	347,344
8,845,217	NRPL Trust, Series 2019-3A-A1	3.00% (a)(e)	07/25/2059	8,874,084
6,170,024	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	6,204,487
37,912	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.08%	11/25/2034	37,314
21,251,387	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	07/25/2037	20,105,746
2,940,123	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	2.80% (a)	10/27/2022	2,943,915
6,208,443	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.45% (a)	02/27/2023	6,212,642
15,000,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.09% (a)	03/25/2026	15,056,571
6,838,259	PR Mortgage Loan Trust, Series 2014-1-APT	5.87% (a)(b)	10/25/2049	6,767,585
8,751,489	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(e)	07/25/2051	8,683,171
3,404,000	Progress Residential Trust, Series 2021-SFR6-E2	2.53% (a)	07/17/2038	3,346,086
4,666,000	Progress Residential Trust, Series 2021-SFR6-F	3.42% (a)	07/17/2038	4,591,346
5,100,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/17/2038	4,984,710
4,494,242	PRPM LLC, Series 2021-7-A1	1.87% (a)(e)	08/25/2026	4,450,693
2,515,136	PRPM LLC, Series 2021-9-A1	2.36% (a)(b)	10/25/2026	2,496,893
11,500,000	RAMP Series Trust, Series 2006-NC1-M2 (1 Month LIBOR USD + 0.40%, 0.60% Floor, 14.00% Cap)	0.70%	01/25/2036	10,895,223
7,183,815	RBSGC Mortgage Loan Trust, Series 2005-A-3A	6.00%	04/25/2035	4,419,872
23,312,520	Redwood Funding Trust, Series 2019-1-PT	4.21% (a)(e)	09/27/2024	23,506,597

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
165,695	Residential Accredit Loans, Inc., Series 2005-QS14-3A3	6.00%	09/25/2035	165,652
210,725	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	207,670
2,299,433	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	2,313,135
2,198,035	Residential Accredit Loans, Inc., Series 2006-QS4-A10	6.00%	04/25/2036	2,163,519
437,606	Residential Accredit Loans, Inc., Series 2006-QS6-1A15	6.00%	06/25/2036	432,043
12,969	Residential Accredit Loans, Inc., Series 2006-QS6-2A1	6.00%	01/25/2022	11,461
20,566,249	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.56%	06/25/2037	9,812,591
780,913	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	761,797
2,767,156	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	2,732,306
38,563	Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15	5.41% (o)	01/25/2035	38,948
170,135	Residential Asset Securitization Trust, Series 2005-A10-A3	5.50%	09/25/2035	116,867
238,469	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	170,914
1,596,454	Residential Asset Securitization Trust, Series 2006-A6-1A1	6.50%	07/25/2036	733,552
117,188	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	27.99% (c)(k)	01/25/2046	142,318
48,063	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	6.00%	10/25/2036	47,160
509,239	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	478,283
369,059	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	329,034
5,154,000	Residential Mortgage Loan Trust, Series 2020-1-M1	3.24% (a)(b)	01/26/2060	5,233,873
7,695,758	Saxon Asset Securities Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95% Floor, 11.50% Cap)	1.05%	10/25/2035	6,326,110
20,804,194	Securitized Asset Backed Receivables LLC Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	12/25/2036	6,954,166
27,851,699	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	1.88% (a)(b)	02/25/2054	23,649,624
4,426,408	Securitized Mortgage Asset Loan Trust, Series 2015-2-PC	1.61% (a)(b)	12/26/2059	4,010,495
4,118,459	Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	2.85% (a)(b)	10/25/2044	3,871,589
4,782,662	Sequoia Mortgage Trust, Series 2007-3-2AA1	2.73% (b)	07/20/2037	4,309,080
7,668,121	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.10%	09/25/2037	6,716,180
5,910,000	Starwood Mortgage Residential Trust, Series 2020-1-B1	3.73% (a)(b)	02/25/2050	5,931,024
12,722,192	Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	09/25/2036	9,613,793
914,494	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.45% (a)	03/25/2035	864,398
914,494	Structured Asset Securities Corporation, Series 2005-RF1-AIO	4.46% (a)(b)(i)	03/25/2035	112,079
10,339,201	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% (e)	09/25/2022	10,372,443
9,700,508	VCAT Asset Securitization LLC, Series 2021-NPL6-A1	1.92% (a)(e)	09/25/2051	9,550,172
9,014,156	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(e)	08/25/2051	8,883,831
11,631,273	Velocity Commercial Capital Loan Trust, Series 2018-1-A	3.59% (a)	04/25/2048	11,876,552
1,787,850	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% (a)	04/25/2048	1,823,028
985,955	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% (a)	04/25/2048	1,005,845
594,783	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% (a)	04/25/2048	600,593
8,153,034	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	8,400,695
3,016,838	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% (a)(b)	03/25/2049	3,108,594
1,182,474	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% (a)(b)	03/25/2049	1,209,593
1,106,071	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% (a)(b)	03/25/2049	1,115,040

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,307,743	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (a)(e)	08/25/2050	4,318,659
4,609,169	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(e)	08/25/2051	4,600,942
2,206,878	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(e)	11/27/2051	2,211,146
1,505,314	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(e)	02/27/2051	1,497,034
5,360,806	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(e)	03/27/2051	5,341,019
5,206,032	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(e)	04/25/2051	5,180,042
5,266,573	WaMu Mortgage Pass Through Certificates Trust, Series 2006-AR13-1A (12 Month US Treasury Average + 0.88%, 0.88% Floor)	0.96%	10/25/2046	5,073,355
5,677,975	WaMu Mortgage Pass Through Certificates Trust, Series 2007-HY7-2A1	2.93% (b)	07/25/2037	5,727,838
91,313	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-1-2A	6.00%	03/25/2035	91,376
524,363	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A1	5.75%	02/25/2036	502,769
1,374,064	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-2-4CB	6.00%	03/25/2036	1,409,308
7,844,921	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A5	4.19% (o)	10/25/2036	3,872,122
3,486,353	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A6	4.19% (o)	10/25/2036	1,721,849
1,780,324	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR19-2A (11th District Cost of Funds Index + 1.25%, 1.25% Floor)	1.48%	01/25/2047	1,777,787
8,225,226	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A2	6.00%	04/25/2037	8,205,040
5,768,673	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A3	6.00%	04/25/2037	5,808,214
846,216	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A6	6.00%	04/25/2037	831,485
65,637	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	38.87% (k)	06/25/2037	119,822
7,364,756	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A3	7.00%	06/25/2037	5,645,677
465,641	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	459,108
12,235	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	2.62% (b)	08/25/2035	12,371
473,175	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	469,896
26,806	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	26,398
5,000,000	ZH Trust, Series 2021-2-A	2.35% (a)	10/17/2027	4,998,645
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,084,695,463)				1,069,381,632

US Corporate Bonds - 14.3%

12,081,000	AbbVie, Inc.	4.70%	05/14/2045	15,023,747
1,865,000	Academy Ltd.	6.00% (a)	11/15/2027	1,992,184
1,330,000	Acrisure LLC	4.25% (a)	02/15/2029	1,295,440
1,145,000	Acrisure LLC	6.00% (a)	08/01/2029	1,132,296
2,050,000	Acuris Finance US, Inc.	5.00% (a)	05/01/2028	2,042,866
1,925,000	AdaptHealth LLC	5.13% (a)	03/01/2030	1,961,594
1,235,000	Advanced Drainage Systems, Inc.	5.00% (a)	09/30/2027	1,280,454
930,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	1,000,085
3,245,000	Agree LP	2.60%	06/15/2033	3,190,422

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,220,000	Air Lease Corporation	1.88%	08/15/2026	5,138,963
551,000	Air Methods Corporation	8.00% (a)	05/15/2025	472,367
7,825,000	Aircastle Ltd.	2.85% (a)	01/26/2028	7,875,938
4,755,000	Alexandria Real Estate Equities, Inc.	3.00%	05/18/2051	4,708,343
1,285,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	1,334,524
1,120,000	Allied Universal Holdco LLC	6.63% (a)	07/15/2026	1,176,532
1,450,000	Allied Universal Holdco LLC	9.75% (a)	07/15/2027	1,550,905
465,000	Allied Universal Holdco LLC	4.63% (a)	06/01/2028	457,095
700,000	Allied Universal Holdco LLC	4.63% (a)	06/01/2028	700,787
1,675,000	Allied Universal Holdco LLC	6.00% (a)	06/01/2029	1,631,475
355,000	Ambience Merger Sub, Inc.	4.88% (a)	07/15/2028	350,257
745,000	Ambience Merger Sub, Inc.	7.13% (a)	07/15/2029	733,009
1,925,000	American Airlines, Inc.	5.75% (a)	04/20/2029	2,061,203
2,600,000	American Airlines, Inc.	3.95%	07/11/2030	2,576,386
1,880,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	1,847,156
4,433,000	American Tower Corporation	3.38%	10/15/2026	4,713,355
14,172,000	American Tower Corporation	3.60%	01/15/2028	15,280,012
1,815,000	AmWINS Group, Inc.	4.88% (a)	06/30/2029	1,836,263
989,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	1,025,840
995,000	Antero Resources Corporation	5.38% (a)	03/01/2030	1,065,332
6,665,000	Anthem, Inc.	2.38%	01/15/2025	6,877,310
650,000	Apache Corporation	4.63%	11/15/2025	698,743
1,165,000	Apache Corporation	4.38%	10/15/2028	1,269,180
1,510,000	API Escrow Corporation	4.75% (a)	10/15/2029	1,542,510
6,735,000	Aptiv PLC	3.10%	12/01/2051	6,427,395
405,000	Arches Buyer, Inc.	4.25% (a)	06/01/2028	405,522
2,385,000	Arconic Corporation	6.13% (a)	02/15/2028	2,542,124
300,000	Ardagh Packaging Finance, Inc.	5.25% (a)	04/30/2025	310,060
975,000	Ardagh Packaging Finance, Inc.	5.25% (a)	08/15/2027	982,191
2,500,000	Ardagh Packaging Finance, Inc.	4.00% (a)	09/01/2029	2,480,837
7,560,000	Ares Capital Corporation	2.15%	07/15/2026	7,465,275
3,000,000	Ares Capital Corporation	2.88%	06/15/2028	2,988,930
6,320,000	Arrow Electronics, Inc.	3.88%	01/12/2028	6,849,215
1,315,000	Ashton Woods Finance Company	4.63% (a)	04/01/2030	1,293,980
2,980,000	AssuredPartners, Inc.	7.00% (a)	08/15/2025	3,005,449
190,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	185,093
3,910,000	AT&T, Inc.	2.75%	06/01/2031	3,993,426
23,000,000	AT&T, Inc.	3.50%	09/15/2053	23,247,963
15,095,000	Athene Global Funding (Secured Overnight Financing Rate + 0.56%)	0.61% (a)	08/19/2024	15,096,816
475,000	Austin BidCo, Inc.	7.13% (a)	12/15/2028	491,112
1,285,000	Avaya, Inc.	6.13% (a)	09/15/2028	1,364,317
12,870,000	Aviation Capital Group LLC	1.95% (a)	09/20/2026	12,513,770
685,000	Axalta Coating Systems LLC	4.75% (a)	06/15/2027	714,797
785,000	B&G Foods, Inc.	5.25%	09/15/2027	812,396
14,065,000	Bank of America Corporation (5 Year CMT Rate + 1.20%)	2.48%	09/21/2036	13,639,197

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,370,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.21%)	2.57%	10/20/2032	5,399,704
1,620,000	Bausch Health Companies, Inc.	7.00% (a)	01/15/2028	1,614,192
1,290,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	1,318,135
1,040,000	Bausch Health Companies, Inc.	6.25% (a)	02/15/2029	989,955
880,000	Bausch Health Companies, Inc.	5.25% (a)	01/30/2030	775,764
510,000	Beacon Roofing Supply, Inc.	4.13% (a)	05/15/2029	510,502
4,725,000	Berkshire Hathaway Finance Corporation	2.85%	10/15/2050	4,668,606
4,520,000	Berry Global, Inc.	1.65%	01/15/2027	4,422,707
4,185,000	Blackstone Private Credit Fund	2.63% (a)	12/15/2026	4,082,414
6,550,000	Blackstone Secured Lending Fund	2.85% (a)	09/30/2028	6,390,625
695,000	Blue Racer Midstream LLC	7.63% (a)	12/15/2025	737,423
7,169,000	Boeing Company	2.95%	02/01/2030	7,311,937
3,535,000	Boeing Company	3.75%	02/01/2050	3,683,845
10,180,000	Boston Properties LP	3.40%	06/21/2029	10,815,844
125,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	131,231
1,725,000	Boyd Gaming Corporation	4.75% (a)	06/15/2031	1,762,510
2,100,000	Boyne USA, Inc.	4.75% (a)	05/15/2029	2,166,601
5,040,000	BP Capital Markets America, Inc.	2.94%	06/04/2051	4,851,185
6,180,000	BP Capital Markets America, Inc.	3.00%	03/17/2052	6,061,155
3,065,000	Brighthouse Financial Global Funding	1.00% (a)	04/12/2024	3,040,313
4,535,000	Brighthouse Financial Global Funding	2.00% (a)	06/28/2028	4,463,472
12,260,000	Bristol-Myers Squibb Company	4.35%	11/15/2047	15,136,958
11,245,000	Broadcom, Inc.	3.42% (a)	04/15/2033	11,800,795
11,625,000	Brooklyn Union Gas Company	4.49% (a)	03/04/2049	13,710,809
1,270,000	Builders FirstSource, Inc.	4.25% (a)	02/01/2032	1,317,003
7,215,000	Bunge Ltd. Finance Corporation	2.75%	05/14/2031	7,330,174
900,000	Cablevision Lightpath LLC	3.88% (a)	09/15/2027	873,936
500,000	Cablevision Lightpath LLC	5.63% (a)	09/15/2028	493,607
1,495,000	Caesars Entertainment, Inc.	4.63% (a)	10/15/2029	1,498,132
890,000	Calpine Corporation	4.50% (a)	02/15/2028	924,915
555,000	Calpine Corporation	5.13% (a)	03/15/2028	564,313
600,000	Calpine Corporation	4.63% (a)	02/01/2029	592,659
2,650,000	Carnival Corporation	5.75% (a)	03/01/2027	2,653,975
8,420,000	Carrier Global Corporation	3.38%	04/05/2040	8,815,482
525,000	Carvana Corporation	5.63% (a)	10/01/2025	525,656
1,754,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	1,831,027
1,150,000	Catalent Pharma Solutions, Inc.	3.50% (a)	04/01/2030	1,148,390
2,520,000	CCO Holdings LLC	4.75% (a)	03/01/2030	2,625,273
1,275,000	CCO Holdings LLC	4.50% (a)	08/15/2030	1,307,175
1,190,000	CCO Holdings LLC	4.25% (a)	01/15/2034	1,172,909
1,830,000	Cedar Fair LP	5.25%	07/15/2029	1,878,504
1,520,000	Cengage Learning, Inc.	9.50% (a)	06/15/2024	1,531,081
660,000	Centene Corporation	3.00%	10/15/2030	672,038
11,620,000	Centene Corporation	2.50%	03/01/2031	11,331,592
1,025,000	Centene Corporation	2.63%	08/01/2031	1,006,207

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,165,000	Century Communities, Inc.	6.75%	06/01/2027	1,230,240
1,305,000	CenturyLink, Inc.	5.13% (a)	12/15/2026	1,359,993
1,170,000	CenturyLink, Inc.	4.00% (a)	02/15/2027	1,188,486
7,051,000	Charter Communications Operating LLC	4.91%	07/23/2025	7,770,205
6,120,000	Charter Communications Operating LLC	3.50%	03/01/2042	5,946,648
1,219,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	1,305,707
8,755,000	Cigna Corporation	4.90%	12/15/2048	11,340,734
16,890,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/17/2024	17,078,008
1,235,000	Clarivate Science Holdings Corporation	4.88% (a)	07/01/2029	1,254,606
460,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	488,761
240,000	Clear Channel Outdoor Holdings, Inc.	7.75% (a)	04/15/2028	257,167
745,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	796,569
1,265,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	1,331,691
2,450,000	CNX Midstream Partners LP	4.75% (a)	04/15/2030	2,444,965
1,210,000	CNX Resources Corporation	6.00% (a)	01/15/2029	1,260,100
5,155,000	Comcast Corporation	3.95%	10/15/2025	5,632,384
7,085,000	Comcast Corporation	3.40%	04/01/2030	7,740,159
725,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	678,600
1,500,000	CommScope, Inc.	4.75% (a)	09/01/2029	1,493,332
1,375,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	1,468,266
1,730,000	Community Health Systems, Inc.	6.88% (a)	04/15/2029	1,765,084
1,205,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	1,217,496
1,215,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	1,228,997
6,495,000	Constellation Brands, Inc.	3.15%	08/01/2029	6,857,240
815,000	Constellation Brands, Inc.	2.88%	05/01/2030	837,337
515,000	Constellation Merger Sub, Inc.	8.50% (a)	09/15/2025	492,415
5,545,000	Continental Resources, Inc.	2.27% (a)	11/15/2026	5,509,262
1,388,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	1,485,493
5,825,000	Corporate Office Properties LP	2.90%	12/01/2033	5,701,185
1,240,000	Coty, Inc.	5.00% (a)	04/15/2026	1,278,973
740,000	Coty, Inc.	6.50% (a)	04/15/2026	764,072
3,085,000	CQP Holdco LP	5.50% (a)	06/15/2031	3,224,812
1,945,000	Credit Acceptance Corporation	6.63%	03/15/2026	2,026,379
12,965,000	Crown Castle International Corporation	3.65%	09/01/2027	13,939,041
815,000	Crown Castle International Corporation	3.80%	02/15/2028	887,530
2,940,000	CSC Holdings LLC	5.75% (a)	01/15/2030	2,934,752
1,200,000	CSC Holdings LLC	4.63% (a)	12/01/2030	1,137,528
2,325,000	CSI Compressco LP	7.50% (a)	04/01/2025	2,351,679
13,890,000	CSX Corporation	3.80%	11/01/2046	15,689,300
1,225,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	1,294,182
5,420,000	CVS Health Corporation	5.05%	03/25/2048	7,098,801
522,827	CWT Travel Group, Inc.	8.50% (a)	11/19/2026	535,051
2,200,000	Dana Financing Ltd.	5.75% (a)	04/15/2025	2,254,450
410,000	Dana, Inc.	5.38%	11/15/2027	430,623
965,000	Dana, Inc.	5.63%	06/15/2028	1,026,644
285,000	Dana, Inc.	4.25%	09/01/2030	289,339

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
950,000	DaVita, Inc.	4.63% (a)	06/01/2030	974,282
1,427,000	Dealer Tire LLC	8.00% (a)	02/01/2028	1,487,412
1,035,000	Diamond BC B.V.	4.63% (a)	10/01/2029	1,028,257
1,215,000	Diamond Sports Group LLC	5.38% (a)	08/15/2026	608,897
3,690,000	Diamondback Energy, Inc.	2.88%	12/01/2024	3,830,633
3,500,000	Digital Realty Trust	3.70%	08/15/2027	3,795,861
3,000,000	Digital Realty Trust	3.60%	07/01/2029	3,250,342
1,515,000	DIRECTV Financing LLC	5.88% (a)	08/15/2027	1,553,178
15,975,000	Discover Financial Services	4.10%	02/09/2027	17,327,540
1,330,000	DISH DBS Corporation	5.88%	11/15/2024	1,367,985
1,275,000	DISH DBS Corporation	5.75% (a)	12/01/2028	1,290,141
1,110,000	DISH DBS Corporation	5.13%	06/01/2029	1,011,898
12,078,000	Dollar Tree, Inc.	4.00%	05/15/2025	12,984,653
1,570,000	Dollar Tree, Inc.	3.38%	12/01/2051	1,584,320
4,400,000	DTE Energy Company	2.95%	03/01/2030	4,527,897
2,095,000	Duke Energy Corporation	3.75%	09/01/2046	2,240,919
7,615,000	Duke Energy Corporation	3.95%	08/15/2047	8,436,442
2,075,000	Dun & Bradstreet Corporation	5.00% (a)	12/15/2029	2,126,336
4,423,000	East Ohio Gas Company	3.00% (a)	06/15/2050	4,372,305
1,180,000	EES Finance Corporation	8.13%	05/01/2025	1,098,627
926,000	Embarq Corporation	8.00%	06/01/2036	1,038,639
1,265,000	Emergent BioSolutions, Inc.	3.88% (a)	08/15/2028	1,216,026
4,225,000	Enable Midstream Partners LP	4.40%	03/15/2027	4,562,218
7,125,000	Enable Midstream Partners LP	5.00%	05/15/2044	7,672,341
620,000	Encompass Health Corporation	4.50%	02/01/2028	638,721
215,000	Encompass Health Corporation	4.75%	02/01/2030	221,767
1,430,000	Encompass Health Corporation	4.63%	04/01/2031	1,457,191
500,000	Endo Luxembourg Finance Company I SARL	6.00% (a)	07/15/2023	378,570
1,040,000	Endo Luxembourg Finance Company I SARL	6.13% (a)	04/01/2029	1,021,254
1,460,000	Endure Digital, Inc.	6.00% (a)	02/15/2029	1,359,851
6,845,000	Energy Transfer Operating LP	4.75%	01/15/2026	7,494,347
3,785,000	Entergy Corporation	2.80%	06/15/2030	3,856,258
705,000	Envision Healthcare Corporation	8.75% (a)	10/15/2026	406,161
1,235,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	1,307,970
1,100,000	EQT Corporation	7.50%	02/01/2030	1,415,222
8,010,000	Equinix, Inc.	1.80%	07/15/2027	7,886,067
2,355,000	EverArc Escrow SARL	5.00% (a)	10/30/2029	2,360,287
8,130,000	Eversource Energy	1.65%	08/15/2030	7,610,748
3,954,000	Exelon Corporation	3.40%	04/15/2026	4,216,171
3,445,000	Expedia Group, Inc.	5.00%	02/15/2026	3,835,039
6,720,000	Expedia Group, Inc.	3.80%	02/15/2028	7,190,607
3,175,000	Expedia Group, Inc.	2.95%	03/15/2031	3,173,779
6,320,000	Exxon Mobil Corporation	4.23%	03/19/2040	7,474,691
6,367,000	FedEx Corporation	4.75%	11/15/2045	7,777,022
990,000	Ferrellgas Escrow LLC	5.38% (a)	04/01/2026	956,414
3,890,000	First American Financial Corporation	2.40%	08/15/2031	3,810,070

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,065,000	First Student Bidco, Inc.	4.00% (a)	07/31/2029	1,036,793
3,535,000	Flowers Foods, Inc.	2.40%	03/15/2031	3,489,128
7,780,000	Flowerserve Corporation	2.80%	01/15/2032	7,578,694
4,065,000	Ford Motor Company	3.25%	02/12/2032	4,170,690
2,900,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	3,128,027
1,670,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	1,760,765
11,703,000	Ford Motor Credit Company LLC (3 Month LIBOR USD + 1.24%)	1.39%	02/15/2023	11,684,472
7,870,000	Fortinet, Inc.	1.00%	03/15/2026	7,630,708
1,610,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (a)	05/01/2028	1,643,923
390,000	Frontier Communications Corporation	5.88% (a)	10/15/2027	413,028
800,000	Frontier Communications Corporation	5.00% (a)	05/01/2028	825,448
100,392	Frontier Communications Corporation	5.88%	11/01/2029	100,533
1,395,000	Frontier Communications Holdings LLC	6.00% (a)	01/15/2030	1,404,374
490,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	515,196
1,295,000	Gap, Inc.	3.88% (a)	10/01/2031	1,279,318
1,455,000	Gates Global LLC	6.25% (a)	01/15/2026	1,503,881
1,140,000	GCI LLC	4.75% (a)	10/15/2028	1,171,572
8,715,000	GE Capital International Funding Co Unlimited Company	4.42%	11/15/2035	10,414,440
7,930,000	General Motors Financial Company, Inc.	2.40%	10/15/2028	7,914,276
8,185,000	Georgia Power Company	2.20%	09/15/2024	8,381,160
12,700,000	Georgia Power Company	3.25%	03/15/2051	12,768,920
1,340,000	Glatfelter Corporation	4.75% (a)	11/15/2029	1,383,858
1,405,000	Global Access, Inc.	5.00% (a)	07/15/2029	1,421,361
1,846,960	Global Aircraft Leasing Company (PIK 7.25%)	6.50% (a)	09/15/2024	1,784,376
1,035,000	Golden Entertainment, Inc.	7.63% (a)	04/15/2026	1,086,103
2,445,000	Golden Nugget, Inc.	6.75% (a)	10/15/2024	2,448,179
16,918,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.17%)	1.33%	05/15/2026	17,268,830
5,510,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.82%)	0.87%	09/10/2027	5,520,673
1,230,000	Goodyear Tire & Rubber Company	5.25% (a)	07/15/2031	1,337,256
615,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	625,323
1,295,000	Griffon Corporation	5.75%	03/01/2028	1,347,583
665,000	Group 1 Automotive, Inc.	4.00% (a)	08/15/2028	663,613
1,175,971	Gulfport Energy Corporation	8.00% (a)	05/17/2026	1,284,501
1,695,000	Gulfport Escrow	0.00%	05/15/2025	76,275
3,405,000	Halliburton Company	2.92%	03/01/2030	3,506,676
3,288,000	Halliburton Company	5.00%	11/15/2045	3,937,381
5,240,000	HCA, Inc.	4.13%	06/15/2029	5,771,506
4,600,000	Health Care Service Corporation and Mutual Legal Reserve Company	3.20% (a)	06/01/2050	4,699,329
2,030,000	Helios Software Holdings, Inc.	4.63% (a)	05/01/2028	1,998,200
1,095,000	Hertz Corporation	5.00% (a)	12/01/2029	1,097,913
1,540,000	Hess Midstream Operations LP	5.63% (a)	02/15/2026	1,587,933
1,075,000	Hess Midstream Operations LP	5.13% (a)	06/15/2028	1,120,913
2,370,000	Hess Midstream Operations LP	4.25% (a)	02/15/2030	2,356,266
985,000	Hexion, Inc.	7.88% (a)	07/15/2027	1,040,160
975,000	Hightower Holding LLC	6.75% (a)	04/15/2029	1,002,890

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,797,000	HilCorporationEnergy LP	6.25% (a)	11/01/2028	1,891,621
315,000	HilCorporationEnergy LP	5.75% (a)	02/01/2029	325,119
80,000	Hilton Domestic Operating Company, Inc.	5.38% (a)	05/01/2025	83,331
90,000	Hilton Domestic Operating Company, Inc.	5.75% (a)	05/01/2028	96,282
7,960,000	Host Hotels & Resorts LP	2.90%	12/15/2031	7,688,193
14,325,000	Hyundai Capital America	2.65% (a)	02/10/2025	14,690,915
660,000	Hyundai Capital America	1.80% (a)	10/15/2025	656,976
1,890,000	IAA, Inc.	5.50% (a)	06/15/2027	1,960,403
2,405,000	Icahn Enterprises LP	6.25%	05/15/2026	2,507,946
1,300,000	Icahn Enterprises LP	5.25%	05/15/2027	1,338,656
230,000	iHeartCommunications, Inc.	8.38%	05/01/2027	242,794
960,000	iHeartCommunications, Inc.	5.25% (a)	08/15/2027	999,456
1,875,000	II-VI, Inc.	5.00% (a)	12/15/2029	1,918,688
5,170,000	illumina, Inc.	0.55%	03/23/2023	5,145,265
1,600,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	1,708,536
1,435,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	1,494,509
5,420,000	Invitation Homes Operating Partnership LP	2.70%	01/15/2034	5,322,742
1,380,000	Iron Mountain, Inc.	4.88% (a)	09/15/2029	1,430,508
850,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	860,625
1,000,000	iStar, Inc.	4.75%	10/01/2024	1,038,740
875,000	Jazz Securities DAC	4.38% (a)	01/15/2029	907,524
2,160,000	JELD-WEN, Inc.	4.63% (a)	12/15/2025	2,178,511
8,725,000	JP Morgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	8,828,085
6,220,000	JP Morgan Chase & Company (Secured Overnight Financing Rate + 1.02%)	2.07%	06/01/2029	6,172,790
1,415,000	KAR Auction Services, Inc.	5.13% (a)	06/01/2025	1,437,937
6,777,000	Keurig Dr Pepper, Inc.	3.80%	05/01/2050	7,524,857
9,619,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	13,331,494
1,041,000	Kraft Heinz Foods Company	5.00%	07/15/2035	1,275,565
4,000,000	Kraft Heinz Foods Company	5.20%	07/15/2045	5,097,710
2,385,000	Kraton Polymers LLC	4.25% (a)	12/15/2025	2,471,731
1,015,000	LBM Acquisition LLC	6.25% (a)	01/15/2029	1,005,012
730,000	LD Holdings Group LLC	6.50% (a)	11/01/2025	721,014
185,000	LD Holdings Group LLC	6.13% (a)	04/01/2028	174,625
1,300,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	1,314,924
1,015,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	1,021,420
530,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	504,359
4,500,000	Lexington Realty Trust	2.38%	10/01/2031	4,322,850
1,260,000	LFS Topco LLC	5.88% (a)	10/15/2026	1,302,260
1,320,000	LifePoint Health, Inc.	4.38% (a)	02/15/2027	1,331,312
895,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	891,814
1,061,338	Ligado Networks LLC (PIK 15.50%)	15.50% (a)	11/01/2023	861,456
1,360,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	1,386,214
2,990,000	Live Nation Entertainment, Inc.	5.63% (a)	03/15/2026	3,094,426
650,000	Live Nation Entertainment, Inc.	6.50% (a)	05/15/2027	711,721
560,000	Logan Merger Sub, Inc.	5.50% (a)	09/01/2027	567,302

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,745,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	1,766,525
1,235,000	M/I Homes, Inc.	4.95%	02/01/2028	1,289,179
1,030,000	Madison IAQ LLC	4.13% (a)	06/30/2028	1,034,094
1,010,000	Madison IAQ LLC	5.88% (a)	06/30/2029	1,011,545
560,000	Magic Mergeco, Inc.	7.88% (a)	05/01/2029	552,555
5,524,000	Marathon Petroleum Corporation	5.13%	12/15/2026	6,290,777
7,250,000	Marriott International, Inc.	3.13%	06/15/2026	7,537,253
7,280,000	Marriott International, Inc.	2.75%	10/15/2033	7,071,228
13,510,000	Marvell Technology, Inc.	4.20%	06/22/2023	14,044,613
6,120,000	Massachusetts Mutual Life Insurance Company	3.20% (a)	12/01/2061	6,045,052
1,085,000	Match Group, Inc.	5.00% (a)	12/15/2027	1,129,946
590,000	Match Group, Inc.	4.63% (a)	06/01/2028	614,954
1,520,000	Matterhorn Merger Sub LLC	8.50% (a)	06/01/2026	1,521,581
1,030,000	Mav Acquisition Corporation	5.75% (a)	08/01/2028	1,021,260
5,880,000	McDonald's Corporation	4.45%	03/01/2047	7,190,062
2,050,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	2,016,370
50,000	Metropolitan Edison Company	4.00% (a)	04/15/2025	53,007
1,710,000	MGM Growth Properties Operating Partnership LP	5.75%	02/01/2027	1,934,318
1,495,000	MGM Resorts International	6.75%	05/01/2025	1,563,770
755,000	MGM Resorts International	5.75%	06/15/2025	813,324
1,550,000	Michaels Companies, Inc.	5.25% (a)	05/01/2028	1,553,247
795,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	800,183
600,000	ModivCare Escrow Issuer, Inc.	5.00% (a)	10/01/2029	613,668
810,000	ModivCare, Inc.	5.88% (a)	11/15/2025	851,472
5,255,000	Monongahela Power Company	5.40% (a)	12/15/2043	6,796,530
14,130,000	Morgan Stanley (3 Month LIBOR USD + 1.36%)	2.48%	09/16/2036	13,621,403
1,272,000	Moss Creek Resources Holdings, Inc.	7.50% (a)	01/15/2026	1,190,643
1,450,000	Mozart Debt Merger Sub, Inc.	5.25% (a)	10/01/2029	1,472,794
786,000	MPH Acquisition Holdings LLC	5.75% (a)	11/01/2028	748,677
1,250,000	MPLX LP	4.00%	03/15/2028	1,355,677
3,720,000	MPT Operating Partnership LP	5.00%	10/15/2027	3,896,626
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	990,699
1,020,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	944,561
820,000	Nabors Industries, Inc.	7.38% (a)	05/15/2027	849,676
1,160,000	National FINL Partners Corporation	6.88% (a)	08/15/2028	1,165,081
3,675,000	National Retail Properties, Inc.	2.50%	04/15/2030	3,731,213
1,975,000	Nationstar Mortgage Holdings, Inc.	5.75% (a)	11/15/2031	1,967,900
955,000	Navient Corporation	5.00%	03/15/2027	974,936
1,935,000	NCL Corporation Ltd.	3.63% (a)	12/15/2024	1,828,275
1,185,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	1,181,297
345,000	NESCO Holdings II, Inc.	5.50% (a)	04/15/2029	356,825
7,668,000	NetApp, Inc.	1.88%	06/22/2025	7,732,054
860,000	Netflix, Inc.	5.88%	02/15/2025	967,491
765,000	Netflix, Inc.	5.38% (a)	11/15/2029	909,746
550,000	Netflix, Inc.	4.88% (a)	06/15/2030	642,386
6,122,000	NextEra Energy Capital Holdings, Inc.	3.55%	05/01/2027	6,636,882

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,500,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	3,483,006
845,000	NFP Corporation	4.88% (a)	08/15/2028	854,734
1,950,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	2,013,580
1,150,000	NGL Energy Partners LP	7.50%	04/15/2026	987,321
2,615,000	NGPL PipeCo LLC	3.25% (a)	07/15/2031	2,659,603
8,815,000	Northrop Grumman Corporation	5.15%	05/01/2040	11,460,531
5,000,000	NRG Energy, Inc.	2.00% (a)	12/02/2025	5,036,764
1,715,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	1,675,058
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,791,974
1,705,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	1,792,756
820,000	Occidental Petroleum Corporation	8.00%	07/15/2025	958,170
2,070,000	Occidental Petroleum Corporation	3.50%	08/15/2029	2,130,092
1,960,000	Occidental Petroleum Corporation	6.63%	09/01/2030	2,428,793
1,675,000	Occidental Petroleum Corporation	6.13%	01/01/2031	2,037,939
650,000	Occidental Petroleum Corporation	6.45%	09/15/2036	830,050
660,000	Occidental Petroleum Corporation	6.60%	03/15/2046	857,386
1,565,000	Office Properties Income Trust	2.65%	06/15/2026	1,554,771
6,245,000	Office Properties Income Trust	2.40%	02/01/2027	6,049,070
1,885,000	Olympus Water US Holding Corporation	4.25% (a)	10/01/2028	1,877,262
4,060,000	ONEOK, Inc.	3.40%	09/01/2029	4,209,924
1,485,000	Option Care Health, Inc.	4.38% (a)	10/31/2029	1,490,985
10,255,000	Oracle Corporation	3.85%	04/01/2060	10,157,183
1,720,000	Organon & Company	5.13% (a)	04/30/2031	1,799,937
136,000	Ortho Clinical Diagnostics, Inc.	7.38% (a)	06/01/2025	143,618
1,116,000	Ortho-Clinical Diagnostics, Inc.	7.25% (a)	02/01/2028	1,201,341
1,145,000	Ovintiv, Inc.	7.38%	11/01/2031	1,494,289
6,315,000	Owens Corning	4.40%	01/30/2048	7,413,843
6,600,000	Owl Rock Capital Corporation	2.63%	01/15/2027	6,459,048
11,390,000	Pacific Gas and Electric Company	1.37%	03/10/2023	11,321,885
7,853,000	Pacific Gas and Electric Company	2.50%	02/01/2031	7,489,648
6,235,000	Packaging Corporation of America	3.40%	12/15/2027	6,724,834
1,301,000	Panther BF Aggregator LP	6.25% (a)	05/15/2026	1,362,817
745,000	Panther BF Aggregator LP	8.50% (a)	05/15/2027	790,657
2,043,000	Par Petroleum Finance Corporation	7.75% (a)	12/15/2025	2,072,838
875,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	896,018
7,348,000	Patterson-UTI Energy, Inc.	3.95%	02/01/2028	7,389,836
565,000	PBF Holding Company LLC	6.00%	02/15/2028	363,835
556,575	Peabody Energy Corporation (6.00% + 2.50% PIK)	8.50% (a)	12/31/2024	530,636
905,000	PECF USS Intermediate Holding III Corporation	8.00% (a)	11/15/2029	938,521
2,085,000	Penn National Gaming, Inc.	5.63% (a)	01/15/2027	2,128,983
940,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	913,224
1,385,000	PennyMac Financial Services, Inc.	5.38% (a)	10/15/2025	1,424,653
1,575,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	1,516,591
6,620,000	Penske Truck Leasing Company	4.20% (a)	04/01/2027	7,298,315
1,450,000	Performance Food Group, Inc.	5.50% (a)	10/15/2027	1,514,909
1,175,000	Performance Food Group, Inc.	4.25% (a)	08/01/2029	1,167,574

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,975,000	PetSmart, Inc.	4.75% (a)	02/15/2028	2,030,428
1,545,000	PetSmart, Inc.	7.75% (a)	02/15/2029	1,680,983
7,325,000	Phillips 66	3.30%	03/15/2052	7,330,636
613,000	PIC AU Holdings LLC	10.00% (a)	12/31/2024	632,218
2,570,000	Pike Corporation	5.50% (a)	09/01/2028	2,579,509
4,947,000	Pioneer Natural Resources Corporation	1.90%	08/15/2030	4,704,047
430,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	452,485
1,785,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	1,821,253
1,535,000	Premier Entertainment Sub LLC	5.63% (a)	09/01/2029	1,525,168
1,510,000	Premier Entertainment Sub LLC	5.88% (a)	09/01/2031	1,517,550
1,720,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	1,796,153
5,905,000	Prudential Financial, Inc.	3.91%	12/07/2047	6,873,238
950,000	Radiate Finance, Inc.	4.50% (a)	09/15/2026	960,659
355,000	Radiate Finance, Inc.	6.50% (a)	09/15/2028	357,148
1,520,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	1,598,333
940,000	Rattler Midstream LP	5.63% (a)	07/15/2025	978,540
3,110,000	Raytheon Technologies Corporation	3.03%	03/15/2052	3,131,733
490,000	Real Hero Merger Sub 2, Inc.	6.25% (a)	02/01/2029	489,924
895,000	Realogy Group LLC	7.63% (a)	06/15/2025	949,595
915,000	Realogy Group LLC	5.75% (a)	01/15/2029	939,270
975,000	Rent-A-Center, Inc.	6.38% (a)	02/15/2029	1,017,822
650,000	Roller Bearing Company of America, Inc.	4.38% (a)	10/15/2029	663,813
8,145,000	Royalty Pharma PLC	3.30%	09/02/2040	8,136,438
2,600,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	2,626,182
6,428,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	7,224,676
1,595,000	Sabra Health Care LP	3.20%	12/01/2031	1,560,436
655,000	Sabre Global, Inc.	9.25% (a)	04/15/2025	740,903
1,580,000	Schweitzer-Mauduit International, Inc.	6.88% (a)	10/01/2026	1,655,097
590,000	Science Applications International Corporation	4.88% (a)	04/01/2028	605,647
735,000	Scientific Games International, Inc.	8.25% (a)	03/15/2026	774,525
440,000	SCIH Salt Holdings, Inc.	6.63% (a)	05/01/2029	412,018
1,450,000	Scotts Miracle-Gro Company	4.50%	10/15/2029	1,513,706
1,145,000	Scripps Escrow, Inc.	5.88% (a)	07/15/2027	1,204,039
1,300,000	Seagate HDD Cayman	3.38%	07/15/2031	1,270,529
1,900,000	SEG Holding LLC	5.63% (a)	10/15/2028	1,993,053
2,895,000	Select Medical Corporation	6.25% (a)	08/15/2026	3,070,205
3,115,000	Sherwin-Williams Company	2.90%	03/15/2052	3,049,913
2,022,000	Silgan Holdings, Inc.	4.13%	02/01/2028	2,068,122
6,770,000	Simon Property Group LP	2.45%	09/13/2029	6,822,724
1,100,000	Sirius XM Radio, Inc.	5.50% (a)	07/01/2029	1,187,098
690,000	Sirius XM Radio, Inc.	4.13% (a)	07/01/2030	691,225
2,520,000	Six Flags Entertainment Corporation	4.88% (a)	07/31/2024	2,548,073
12,656,000	Smithfield Foods, Inc.	4.25% (a)	02/01/2027	13,602,367
1,640,000	Sonic Automotive, Inc.	4.63% (a)	11/15/2029	1,658,360
5,220,000	Southern Company (5 Year CMT Rate + 2.92%)	3.75%	09/15/2051	5,233,050
7,020,000	Southwest Airlines Company	4.75%	05/04/2023	7,354,000

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,080,000	Southwestern Electric Power Company	3.25%	11/01/2051	4,055,321
1,215,000	Southwestern Energy Company	5.38%	02/01/2029	1,286,582
1,350,000	Southwestern Energy Company	4.75%	02/01/2032	1,424,304
1,230,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	1,291,771
1,225,000	Spectrum Brands, Inc.	3.88% (a)	03/15/2031	1,211,494
850,000	Springleaf Finance Corporation	6.88%	03/15/2025	946,700
280,000	Springleaf Finance Corporation	7.13%	03/15/2026	319,613
390,000	Springleaf Finance Corporation	6.63%	01/15/2028	437,356
825,000	Springleaf Finance Corporation	5.38%	11/15/2029	898,219
3,965,000	Sprint Capital Corporation	6.88%	11/15/2028	5,022,386
975,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	980,148
1,490,000	SRS Distribution, Inc.	6.13% (a)	07/01/2029	1,520,605
760,000	Staples, Inc.	7.50% (a)	04/15/2026	781,888
480,000	Staples, Inc.	10.75% (a)	04/15/2027	452,899
950,000	Station Casinos LLC	4.63% (a)	12/01/2031	959,410
1,745,000	Stevens Holding Company, Inc.	6.13% (a)	10/01/2026	1,862,351
1,880,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	1,904,337
1,550,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	1,544,583
1,010,000	Sunoco LP	6.00%	04/15/2027	1,054,339
475,000	Sunoco LP	4.50%	05/15/2029	483,180
1,855,000	SWF Escrow Issuer Corporation	6.50% (a)	10/01/2029	1,785,642
12,810,000	Synchrony Financial	3.95%	12/01/2027	13,766,575
11,135,000	Sysco Corporation	3.30%	02/15/2050	11,307,797
800,000	Targa Resources Partners Finance Corporation	6.50%	07/15/2027	858,464
2,090,000	Targa Resources Partners Finance Corporation	4.88%	02/01/2031	2,273,251
1,930,000	Tenet Healthcare Corporation	6.25% (a)	02/01/2027	2,000,165
2,200,000	Tenet Healthcare Corporation	6.13% (a)	10/01/2028	2,328,161
2,005,000	Tenet Healthcare Corporation	4.25% (a)	06/01/2029	2,039,626
1,215,000	Tenneco, Inc.	5.13% (a)	04/15/2029	1,189,418
520,000	Terrier Media Buyer, Inc.	8.88% (a)	12/15/2027	562,796
4,355,000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	5,926,182
15,485,000	Thermo Fisher Scientific, Inc.	1.22%	10/18/2024	15,476,234
7,520,000	T-Mobile USA, Inc.	2.25%	02/15/2026	7,550,268
505,000	T-Mobile USA, Inc.	3.38% (a)	04/15/2029	515,438
640,000	T-Mobile USA, Inc.	3.38%	04/15/2029	653,229
555,000	T-Mobile USA, Inc.	2.88%	02/15/2031	549,078
6,440,000	T-Mobile USA, Inc.	3.40% (a)	10/15/2052	6,422,279
655,000	TMS International Corporation	6.25% (a)	04/15/2029	652,645
460,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	488,653
340,000	TransDigm, Inc.	8.00% (a)	12/15/2025	359,120
2,205,000	TransDigm, Inc.	6.25% (a)	03/15/2026	2,294,611
1,190,000	TransDigm, Inc.	5.50%	11/15/2027	1,227,812
2,120,000	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	2,050,655
1,070,000	Transocean Proteus Ltd.	6.25% (a)	12/01/2024	1,057,139
475,000	Transocean, Inc.	11.50% (a)	01/30/2027	465,994
1,320,000	Trident TPI Holdings, Inc.	6.63% (a)	11/01/2025	1,324,673

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,335,000	Triton Container International Ltd.	1.15% (a)	06/07/2024	3,289,256
2,155,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	2,069,899
495,000	Triumph Group, Inc.	6.25% (a)	09/15/2024	498,636
992,000	Triumph Group, Inc.	7.75%	08/15/2025	985,592
310,000	Tronox, Inc.	4.63% (a)	03/15/2029	310,174
1,180,000	Uber Technologies, Inc.	4.50% (a)	08/15/2029	1,203,854
1,840,000	Unifrax Escrow Issuer Corporation	5.25% (a)	09/30/2028	1,863,368
160,000	Unifrax Escrow Issuer Corporation	7.50% (a)	09/30/2029	161,827
440,000	United Airlines, Inc.	4.38% (a)	04/15/2026	459,382
1,470,000	United Airlines, Inc.	4.63% (a)	04/15/2029	1,518,995
1,365,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	1,463,655
1,270,000	United Rentals North America, Inc.	4.00%	07/15/2030	1,306,747
215,000	United Rentals North America, Inc.	3.88%	02/15/2031	218,595
950,000	Unifi Group LP	6.50% (a)	02/15/2029	948,176
1,000,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	1,011,780
1,020,000	US Foods, Inc.	4.75% (a)	02/15/2029	1,038,238
985,000	US Foods, Inc.	4.63% (a)	06/01/2030	997,608
3,040,000	USA Compression Partners LP	6.88%	09/01/2027	3,214,192
1,885,000	Venture Global Calcasieu Pass LLC	4.13% (a)	08/15/2031	2,001,361
1,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	1,059,094
12,882,000	Verizon Communications, Inc.	4.40%	11/01/2034	15,028,080
2,365,000	Verscend Escrow Corporation	9.75% (a)	08/15/2026	2,516,715
1,400,000	ViaSat, Inc.	6.50% (a)	07/15/2028	1,405,481
4,490,000	Viatis, Inc.	1.65%	06/22/2025	4,476,578
220,000	VICI Properties LP	3.75% (a)	02/15/2027	227,484
2,020,000	Victoria's Secret Company	4.63% (a)	07/15/2029	2,068,541
440,000	Viking Cruises Ltd.	13.00% (a)	05/15/2025	498,579
3,150,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	3,002,580
1,215,000	Viper Energy Partners LP	5.38% (a)	11/01/2027	1,256,456
1,320,000	Vizient, Inc.	6.25% (a)	05/15/2027	1,379,070
15,250,000	VMware, Inc.	2.20%	08/15/2031	14,995,047
4,235,000	Vontier Corporation	2.40% (a)	04/01/2028	4,099,141
2,595,000	Vornado Realty LP	2.15%	06/01/2026	2,595,697
1,660,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	1,746,644
1,230,000	Waste Pro, Inc.	5.50% (a)	02/15/2026	1,225,129
79,000	Weatherford International Ltd.	11.00% (a)	12/01/2024	81,452
755,000	Weatherford International Ltd.	6.50% (a)	09/15/2028	799,923
620,000	Weatherford International Ltd.	8.63% (a)	04/30/2030	644,679
6,905,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	3.20%	06/17/2027	7,283,621
5,900,000	Wells Fargo & Company (3 Month LIBOR USD + 1.43%)	2.88%	10/30/2030	6,139,710
7,635,000	Welltower, Inc.	2.80%	06/01/2031	7,789,871
1,400,000	Western Midstream Operating LP	5.30%	02/01/2030	1,541,435
15,170,000	Western Union Company	2.75%	03/15/2031	14,950,359
740,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	711,440
4,030,000	Williams Companies, Inc.	3.50%	10/15/2051	4,081,161
11,740,000	Willis North America, Inc.	4.50%	09/15/2028	13,138,455

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,040,000	Wolverine Escrow LLC	9.00% (a)	11/15/2026	989,160
1,950,000	WR Grace Holdings LLC	5.63% (a)	08/15/2029	2,001,188
13,095,000	WRKCo, Inc.	3.75%	03/15/2025	13,963,640
1,215,000	Wyndham Hotels & Resorts	4.38% (a)	08/15/2028	1,253,424
845,000	XHR LP	6.38% (a)	08/15/2025	894,741
1,270,000	XHR LP	4.88% (a)	06/01/2029	1,294,397
610,000	Yum! Brands, Inc.	7.75% (a)	04/01/2025	643,510
1,245,000	Yum! Brands, Inc.	4.75% (a)	01/15/2030	1,349,499
1,535,000	Zayo Group Holdings, Inc.	4.00% (a)	03/01/2027	1,514,915
720,000	Zayo Group Holdings, Inc.	6.13% (a)	03/01/2028	710,302
Total US Corporate Bonds (Cost \$1,573,704,363)				1,628,664,444

US Government and Agency Mortgage Backed Obligations - 14.1%

345,235	Federal Home Loan Mortgage Corporation, Pool G01840	5.00%	07/01/2035	390,933
179,482	Federal Home Loan Mortgage Corporation, Pool G04817	5.00%	09/01/2038	203,555
6,671,087	Federal Home Loan Mortgage Corporation, Pool G08537	3.00%	07/01/2043	7,043,971
3,707,102	Federal Home Loan Mortgage Corporation, Pool G08622	3.00%	01/01/2045	3,897,325
3,601,294	Federal Home Loan Mortgage Corporation, Pool G08686	3.00%	01/01/2046	3,781,030
13,459,246	Federal Home Loan Mortgage Corporation, Pool G08701	3.00%	04/01/2046	14,149,660
864,542	Federal Home Loan Mortgage Corporation, Pool G08737	3.00%	12/01/2046	905,823
9,346,863	Federal Home Loan Mortgage Corporation, Pool G61645	4.00%	10/01/2048	9,949,605
1,254,732	Federal Home Loan Mortgage Corporation, Pool N70081	5.50%	07/01/2038	1,375,831
5,875,779	Federal Home Loan Mortgage Corporation, Pool Q33789	3.50%	06/01/2045	6,336,710
19,513,459	Federal Home Loan Mortgage Corporation, Pool SD0035	3.00%	04/01/2047	20,558,769
9,699,338	Federal Home Loan Mortgage Corporation, Pool SD0699	2.00%	11/01/2050	9,799,417
30,151,558	Federal Home Loan Mortgage Corporation, Pool SD0745	2.00%	11/01/2051	30,201,752
72,317,460	Federal Home Loan Mortgage Corporation, Pool SD7538	2.00%	04/01/2051	72,864,129
32,671,780	Federal Home Loan Mortgage Corporation, Pool SD8166	2.00%	09/01/2051	32,610,653
50,345,738	Federal Home Loan Mortgage Corporation, Pool SD8172	2.00%	10/01/2051	50,252,844
13,380,292	Federal Home Loan Mortgage Corporation, Pool SD8174	3.00%	10/01/2051	13,885,818
1,113,919	Federal Home Loan Mortgage Corporation, Pool T60854	3.50%	09/01/2042	1,163,371
257,125	Federal Home Loan Mortgage Corporation, Pool U60299	4.00%	11/01/2040	278,684
5,334,689	Federal Home Loan Mortgage Corporation, Pool V83144	4.00%	04/01/2047	5,745,236
13,953,797	Federal Home Loan Mortgage Corporation, Pool ZT1827	3.00%	07/01/2047	14,638,327
38,201	Federal Home Loan Mortgage Corporation, Series 2692-SC (-2 x 1 Month LIBOR USD + 13.29%, 13.29% Cap)	13.07% (k)	07/15/2033	48,297
1,048,537	Federal Home Loan Mortgage Corporation, Series 2722-PS (-1 x 1 Month LIBOR USD + 9.89%, 9.89% Cap)	9.77% (k)	12/15/2033	1,262,366
52,096	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	58,049
108,382	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.39% (i)(k)	07/15/2035	18,252
53,194	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	6.62% (i)(k)	10/15/2035	7,307
171,282	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	192,004
13,229	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	14,112
189,649	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	212,425
57,073	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	5.97% (i)(k)	02/15/2037	7,994

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
114,523	Federal Home Loan Mortgage Corporation, Series 3382-SB (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.89% (i)(k)	11/15/2037	17,967
158,356	Federal Home Loan Mortgage Corporation, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	6.28% (i)(k)	11/15/2037	19,448
132,842	Federal Home Loan Mortgage Corporation, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	6.07% (i)(k)	02/15/2038	16,601
23,152	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.54% (i)(k)	03/15/2038	2,793
23,152	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.54% (i)(k)	03/15/2038	2,720
78,461	Federal Home Loan Mortgage Corporation, Series 3524-LB	3.31%	06/15/2038	82,172
68,217	Federal Home Loan Mortgage Corporation, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.84% (i)(k)	08/15/2039	7,265
125,060	Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.89% (i)(k)	10/15/2049	16,737
135,367	Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.24% (i)(k)	03/15/2032	18,578
569,695	Federal Home Loan Mortgage Corporation, Series 3626-AZ	5.50%	08/15/2036	644,376
196,824	Federal Home Loan Mortgage Corporation, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	5.66% (i)(k)	05/15/2040	34,611
147,258	Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50%	08/15/2036	166,832
1,417,991	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	1,549,527
811,299	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	861,764
197,253	Federal Home Loan Mortgage Corporation, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.28% (k)	01/15/2041	203,164
339,152	Federal Home Loan Mortgage Corporation, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap)	9.64% (k)	01/15/2041	385,146
576,911	Federal Home Loan Mortgage Corporation, Series 3806-CZ	5.50%	07/15/2034	652,313
511,804	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	02/15/2031	540,201
759,032	Federal Home Loan Mortgage Corporation, Series 3818-CZ	4.50%	03/15/2041	840,607
605,760	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	686,158
1,669,509	Federal Home Loan Mortgage Corporation, Series 3824-EY	3.50%	03/15/2031	1,772,587
251,282	Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	12.87% (k)	02/15/2041	329,532
960,331	Federal Home Loan Mortgage Corporation, Series 3863-ZA	5.50%	08/15/2034	1,079,899
3,389,967	Federal Home Loan Mortgage Corporation, Series 3889-VZ	4.00%	07/15/2041	3,591,358
2,751,822	Federal Home Loan Mortgage Corporation, Series 3910-GZ	5.00%	08/15/2041	3,078,637
25,531,582	Federal Home Loan Mortgage Corporation, Series 3967-ZP	4.00% (l)	09/15/2041	27,940,149
819,146	Federal Home Loan Mortgage Corporation, Series 3972-AZ	3.50%	12/15/2041	841,191
7,762,246	Federal Home Loan Mortgage Corporation, Series 4096-DZ	3.50%	08/15/2042	8,038,606
8,670,178	Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.00%	02/15/2043	8,783,641
2,950,507	Federal Home Loan Mortgage Corporation, Series 4291-MS (-1 x 1 Month LIBOR USD + 5.90%, 5.90% Cap)	5.79% (i)(k)	01/15/2054	529,761
20,671,312	Federal Home Loan Mortgage Corporation, Series 4341-AZ	3.00% (l)	05/15/2044	21,117,348
736,127	Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	739,854
10,865,755	Federal Home Loan Mortgage Corporation, Series 4413-AZ	3.50%	11/15/2044	11,177,118
4,200,270	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	4,279,526
14,736,448	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	15,193,395
4,610,334	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	4,654,941
20,149,448	Federal Home Loan Mortgage Corporation, Series 4542-AC	2.70%	01/15/2045	20,841,928

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
219,687	Federal Home Loan Mortgage Corporation, Series R003-ZA	5.50%	10/15/2035	249,083
67,489	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	76,042
56,034	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	63,313
467,427	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	527,764
227,044	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	256,402
321,149	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	362,694
79,786	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	88,146
393,646	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	444,583
342,917	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	367,399
31,487	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	33,199
7,437	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	7,962
604,097	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	646,888
7,717,549	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	8,099,203
6,647,131	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	7,164,120
256,042	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	274,278
176,276	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	188,833
4,783	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	5,107
2,808,978	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	2,924,944
1,410,710	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	1,445,789
5,314,607	Federal National Mortgage Association, Pool AL9238	3.00%	10/01/2041	5,581,617
1,618,728	Federal National Mortgage Association, Pool AL9445	3.00%	07/01/2031	1,704,333
9,979,940	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	10,279,128
4,364,176	Federal National Mortgage Association, Pool AS7724	2.50%	08/01/2046	4,481,925
13,838,105	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	14,657,428
9,970,052	Federal National Mortgage Association, Pool BD8013	2.50%	09/01/2046	10,237,870
12,425,000	Federal National Mortgage Association, Pool BL4409	2.39%	10/01/2031	13,017,406
39,950,000	Federal National Mortgage Association, Pool BL4421	2.14%	10/01/2029	41,038,963
25,972,000	Federal National Mortgage Association, Pool BL4424	2.14%	10/01/2029	26,679,949
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	29,489,500
32,930,000	Federal National Mortgage Association, Pool BL4592	2.28%	11/01/2029	34,170,600
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	18,749,235
4,900,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	4,785,465
2,608,103	Federal National Mortgage Association, Pool BM4094	3.00%	03/01/2043	2,751,961
15,560,246	Federal National Mortgage Association, Pool BM6089	3.50%	12/01/2044	16,737,247
8,255,975	Federal National Mortgage Association, Pool BN7712	2.50%	08/01/2034	8,594,382
61,579,581	Federal National Mortgage Association, Pool BT9380	2.00%	11/01/2051	61,463,772
9,429,522	Federal National Mortgage Association, Pool CA3903	3.00%	07/01/2034	9,944,055
102,468,525	Federal National Mortgage Association, Pool CA7743	2.50%	11/01/2050	105,682,162
46,513,700	Federal National Mortgage Association, Pool CB1805	2.50%	10/01/2051	48,041,075
13,543,530	Federal National Mortgage Association, Pool FM1000	3.00%	04/01/2047	14,161,565
39,759,421	Federal National Mortgage Association, Pool FM2310	3.00%	01/01/2048	41,577,511
13,473,372	Federal National Mortgage Association, Pool FM4052	2.50%	09/01/2050	13,902,908
20,048,428	Federal National Mortgage Association, Pool FM4575	2.50%	10/01/2050	20,687,618
12,779,042	Federal National Mortgage Association, Pool FM6061	2.00%	02/01/2051	12,819,324
10,509,390	Federal National Mortgage Association, Pool FM6992	2.50%	03/01/2051	10,844,737
41,552,126	Federal National Mortgage Association, Pool FM8214	4.00%	05/01/2049	44,295,911

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,148,102	Federal National Mortgage Association, Pool FM8664	3.00%	10/01/2046	9,588,449
34,379,616	Federal National Mortgage Association, Pool FM8972	4.00%	06/01/2049	36,811,120
17,946,641	Federal National Mortgage Association, Pool FM9492	2.50%	11/01/2051	18,540,474
6,527,890	Federal National Mortgage Association, Pool FM9846	2.50%	12/01/2051	6,687,901
43,500,000	Federal National Mortgage Association, Pool FS0174	2.50%	01/01/2052	44,828,721
3,015,388	Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	3,139,364
5,075,062	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	5,201,267
2,095,518	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	2,147,519
12,962,769	Federal National Mortgage Association, Pool MA2806	3.00%	11/01/2046	13,538,845
31,279,358	Federal National Mortgage Association, Pool MA4237	2.00%	01/01/2051	31,220,533
12,427,332	Federal National Mortgage Association, Pool MA4281	2.00%	03/01/2051	12,403,961
173,912	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	195,182
1,170,449	Federal National Mortgage Association, Series 2005-20-QH	5.00%	03/25/2035	1,304,710
218,351	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.48% (i)(k)	10/25/2036	43,647
92,274	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.65% (i)(k)	07/25/2036	13,370
66,594	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (i)(k)	05/25/2037	8,552
857,966	Federal National Mortgage Association, Series 2007-30-FS (-5 x 1 Month LIBOR USD + 29.83%, 29.83% Cap)	29.36% (k)	04/25/2037	1,325,159
333,606	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	6.34% (i)(k)	04/25/2037	62,006
53,118	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	57,805
19,826	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (i)(k)	07/25/2038	2,215
224,082	Federal National Mortgage Association, Series 2009-111-EZ	5.00%	01/25/2040	250,700
6,948	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (i)(k)	01/25/2040	1,200
37,328	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	40,400
30,891	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.85% (i)(k)	07/25/2039	4,561
77,988	Federal National Mortgage Association, Series 2009-62-PS (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.00% (i)(k)	08/25/2039	7,624
582,023	Federal National Mortgage Association, Series 2009-77-ZA	4.50%	10/25/2039	635,107
137,857	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	149,639
43,013	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	44,693
171,899	Federal National Mortgage Association, Series 2010-112-ZA	4.00%	10/25/2040	177,210
103,478	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.40% (i)(k)	10/25/2040	12,544
29,336	Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.70% (k)	12/25/2040	37,650
23,674	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.90% (i)(k)	04/25/2040	2,081
21,109	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	4.83% (i)(k)	04/25/2040	2,292
98,578	Federal National Mortgage Association, Series 2010-35-SP (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.25% (i)(k)	04/25/2050	14,349
8,428	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.35% (i)(k)	04/25/2040	797

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
759,733	Federal National Mortgage Association, Series 2010-37-MY	4.50%	04/25/2040	795,024
137,851	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.90% (i)(k)	01/25/2040	19,138
265,359	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	297,827
110,391	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	123,452
131,029	Federal National Mortgage Association, Series 2010-7-PE	5.00%	02/25/2040	140,145
50,162	Federal National Mortgage Association, Series 2010-90-GS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (i)(k)	08/25/2040	6,074
35,128	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	24.50% (k)	09/25/2040	55,614
1,609,702	Federal National Mortgage Association, Series 2011-141-PZ	4.00%	01/25/2042	1,734,393
451,388	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	465,756
470,446	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	494,961
593,328	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	648,663
27,809,425	Federal National Mortgage Association, Series 2013-45-LZ	3.00% (l)	05/25/2043	29,410,434
18,909,893	Federal National Mortgage Association, Series 2013-6-ZB	3.00%	02/25/2043	19,018,924
28,612,054	Federal National Mortgage Association, Series 2014-70-VZ	3.00% (l)	11/25/2044	30,265,960
5,507,122	Federal National Mortgage Association, Series 2017-46-ZL	3.50% (l)	06/25/2057	6,115,671
1,331,229	Federal National Mortgage Association, Series 2017-86-MA	3.00%	04/25/2046	1,362,468
13,470,314	Federal National Mortgage Association, Series 2018-21-IO	3.00% (i)	04/25/2048	1,335,592
21,193,284	Federal National Mortgage Association, Series 2018-21-PO	0.00% (j)	04/25/2048	19,471,044
10,455,688	Federal National Mortgage Association, Series 2018-35-IO	3.00% (i)	05/25/2048	1,108,388
40,110,694	Federal National Mortgage Association, Series 2018-35-PO	0.00% (j)	05/25/2048	36,414,273
19,467,237	Federal National Mortgage Association, Series 2021-48-NS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 3.65% Cap)	3.60% (i)(k)	08/25/2051	2,431,104
133,340	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.35% (i)(k)	11/25/2039	32,113
8,218,659	Federal Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% (b)	11/25/2057	8,693,183
17,260,144	Federal Seasoned Credit Risk Transfer Trust, Series 2019-4-M55D	4.00%	02/25/2059	18,380,662
48,292,138	Government National Mortgage Association, Pool 785662	2.50%	10/20/2051	49,520,815
32,323,191	Government National Mortgage Association, Pool 785713	2.50%	10/20/2051	33,486,854
14,958,379	Government National Mortgage Association, Pool 785764	2.50%	11/20/2051	15,496,907
121,103	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	7.00% (i)(k)	08/20/2033	15,729
63,273	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.95% (i)(k)	09/20/2038	6,669
808,637	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	867,555
894,753	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	962,923
866,607	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	933,501
1,124,670	Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	1,254,867
2,857,797	Government National Mortgage Association, Series 2010-113-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.95% (i)(k)	09/20/2040	501,756
119,602	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	129,993
1,584,475	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	1,670,757
4,880,272	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	5,338,745
3,776,366	Government National Mortgage Association, Series 2013-117-MS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (i)(k)	02/20/2043	344,482
2,600,287	Government National Mortgage Association, Series 2013-122-SB (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.99% (i)(k)	08/16/2043	407,468

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,525,180	Government National Mortgage Association, Series 2013-169-SE (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.94% (i)(k)	11/16/2043	2,036,298
3,810,719	Government National Mortgage Association, Series 2014-102-TS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.50% (i)(k)	07/20/2044	672,295
3,276,828	Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.10% (i)(k)	08/20/2044	563,142
2,867,225	Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.10% (i)(k)	08/20/2044	492,749
40,759,327	Government National Mortgage Association, Series 2020-115-IG	2.50% (i)	08/20/2050	5,299,198
9,533,818	Government National Mortgage Association, Series 2021-103-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	3.20% (i)(k)	04/20/2051	887,816
37,915,371	Government National Mortgage Association, Series 2021-140-IH	2.50% (i)	08/20/2051	5,411,468
34,193,621	Government National Mortgage Association, Series 2021-155-UI	4.50% (i)	09/20/2051	5,097,978
46,242,757	Government National Mortgage Association, Series 2021-164-IO	0.97% (b)(i)	10/16/2063	3,953,242
55,767,913	Government National Mortgage Association, Series 2021-176-SD (-1 x Secured Overnight Financing Rate 30 Day Average + 2.70%, 2.70% Cap)	2.65% (i)(k)	09/20/2051	2,730,185
Total US Government and Agency Mortgage Backed Obligations (Cost \$1,577,395,235)				1,597,601,998

US Government and Agency Obligations - 20.1%

12,100,000	United States Treasury Notes	0.13%	01/31/2023	12,060,061
327,000,000	United States Treasury Notes	0.13%	02/28/2023	325,709,884
207,500,000	United States Treasury Notes	0.13%	03/31/2023	206,567,871
159,500,000	United States Treasury Notes	0.13%	04/30/2023	158,665,116
15,400,000	United States Treasury Notes	0.50%	11/30/2023	15,342,250
148,800,000	United States Treasury Notes	0.75%	12/31/2023	148,840,688
276,450,000	United States Treasury Notes	1.00%	12/15/2024	276,784,764
101,900,000	United States Treasury Notes	0.38%	11/30/2025	98,831,058
17,650,000	United States Treasury Notes	1.25%	11/30/2026	17,641,727
167,900,000	United States Treasury Notes	1.25%	12/31/2026	167,742,594
132,100,000	United States Treasury Notes	0.50%	06/30/2027	126,434,149
13,250,000	United States Treasury Notes	1.50%	11/30/2028	13,305,898
198,500,000	United States Treasury Notes	1.38%	12/31/2028	197,662,578
107,700,000	United States Treasury Notes	1.38%	11/15/2031	106,370,578
93,200,000	United States Treasury Notes	2.25%	05/15/2041	97,947,375
119,700,000	United States Treasury Notes	2.00%	11/15/2041	121,102,734
9,350,000	United States Treasury Notes	2.75%	11/15/2042	10,659,730
22,000,000	United States Treasury Notes	1.25%	05/15/2050	18,690,547
8,650,000	United States Treasury Notes	2.00%	08/15/2051	8,820,297
153,300,000	United States Treasury Notes	1.88%	11/15/2051	152,126,297
Total US Government and Agency Obligations (Cost \$2,282,887,332)				2,281,306,196

Affiliated Mutual Funds - 9.0%

51,158,062	DoubleLine Global Bond Fund (Class I)			503,395,333
45,674,545	DoubleLine Infrastructure Income Fund (Class I)			469,534,320
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)			49,450,000
Total Affiliated Mutual Funds (Cost \$1,025,507,530)				1,022,379,653

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Common Stocks - 0.0%				
15,497	CWT Travel Holdings, Inc. (c)(m)			534,647
72,582	Foresight Equity (c)(m)			1,381,955
135,690	Frontera Energy Corporation (m)			1,104,517
620	Frontera Holdings LLC Equity (c)(m)			1,162
14,173	Gulfport Energy Corporation (m)			1,020,881
39,969	McDermott International Ltd. (m)			16,387
Total Common Stocks (Cost \$14,259,404)				4,059,549
Warrants - 0.0%				
31,063	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (c)(m)			12,614
995,158	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (c)(m)			—
Total Warrants (Cost \$—)				12,614
Repurchase Agreements - 0.3%				
30,191,208	Credit Suisse Freedom Mortgage (1 Month LIBOR USD + 3.25%) [Collateralized by \$137,916,626 Residential Mortgage Backed Obligation, (Market Value \$140,590,617)]	2.65% (c)	02/22/2023	30,088,558
Total Repurchase Agreements (Cost \$30,191,575)				30,088,558
Short Term Investments - 2.1%				
79,167,535	First American Government Obligations Fund - Class U	0.03% (n)		79,167,535
79,160,064	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (n)		79,160,064
79,160,064	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (n)		79,160,064
Total Short Term Investments (Cost \$237,487,663)				237,487,663
Total Investments - 100.4% (Cost \$11,413,377,606)				11,398,132,205
Liabilities in Excess of Other Assets - (0.4)%				(49,309,168)
NET ASSETS - 100.0%				\$ 11,348,823,037

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
 - (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
 - (c) Value determined using significant unobservable inputs.
 - (d) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
 - (e) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
 - (f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (g) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
 - (h) Perpetual Maturity
 - (i) Interest only security
 - (j) Principal only security
 - (k) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
 - (l) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
 - (m) Non-income producing security
 - (n) Seven-day yield as of period end
 - (o) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

BRL Brazilian Real

GBP British Pound

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	20.1%
US Corporate Bonds	14.3%
US Government and Agency Mortgage Backed Obligations	14.1%
Non-Agency Residential Collateralized Mortgage Obligations	9.4%
Affiliated Mutual Funds	9.0%
Non-Agency Commercial Mortgage Backed Obligations	8.4%
Foreign Corporate Bonds	7.8%
Bank Loans	4.5%
Asset Backed Obligations	4.4%
Collateralized Loan Obligations	3.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.4%
Short Term Investments	2.1%
Repurchase Agreements	0.3%
Municipal Bonds	0.1%
Common Stocks	0.0% (p)
Warrants	0.0% (p)
Other Assets and Liabilities	(0.4)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	20.1%
US Government and Agency Mortgage Backed Obligations	14.1%
Non-Agency Residential Collateralized Mortgage Obligations	9.4%
Affiliated Mutual Funds	9.0%
Non-Agency Commercial Mortgage Backed Obligations	8.4%
Asset Backed Obligations	4.4%
Banking	3.9%
Collateralized Loan Obligations	3.5%
Energy	2.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.4%
Short Term Investments	2.1%
Utilities	1.9%
Healthcare	1.5%
Technology	1.4%
Telecommunications	1.4%
Finance	1.3%
Real Estate	0.8%
Media	0.8%
Food Products	0.8%
Insurance	0.8%
Automotive	0.8%
Electronics/Electric	0.8%
Transportation	0.8%
Business Equipment and Services	0.6%
Aerospace & Defense	0.6%
Mining	0.5%
Retailers (other than Food/Drug)	0.5%
Pharmaceuticals	0.5%
Chemicals/Plastics	0.5%
Diversified Manufacturing	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Leisure	0.4%
Repurchase Agreements	0.3%
Commercial Services	0.3%
Industrial Equipment	0.3%
Building and Development (including Steel/Metals)	0.2%
Consumer Products	0.2%
Containers and Glass Products	0.2%
Pulp & Paper	0.2%
Food Service	0.2%
Beverage and Tobacco	0.2%
Construction	0.2%
Financial Intermediaries	0.1%
Chemical Products	0.1%
Environmental Control	0.1%
Municipal Bonds	0.1%
Conglomerates	0.0% (p)
Food/Drug Retailers	0.0% (p)
Cosmetics/Toiletries	0.0% (p)
Other Assets and Liabilities	(0.4)%
	<u>100.0%</u>

(p) Represents less than 0.05% of net assets

A summary of the DoubleLine Core Fixed Income Fund's investments in affiliated mutual funds for the period ended December 31, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at December 31, 2021	Value at December 31, 2021	Change in Unrealized for the Period Ended December 31, 2021	Dividend Income Earned for the Period Ended December 31, 2021	Net Realized Gain (Loss) for the Period Ended December 31, 2021
DoubleLine Global Bond Fund (Class I)	\$ 618,164,812	\$—	\$(98,000,000)	51,158,062	\$ 503,395,333	\$(17,318,835)	\$ 5,742,948	\$549,356
DoubleLine Infrastructure Income Fund (Class I)	477,755,738	—	—	45,674,545	469,534,320	(8,221,418)	12,901,094	—
DoubleLine Long Duration Total Return Bond Fund (Class I)	46,850,000	—	—	5,000,000	49,450,000	2,600,000	1,069,621	—
	<u>\$1,142,770,550</u>	<u>\$—</u>	<u>\$(98,000,000)</u>	<u>101,832,607</u>	<u>\$1,022,379,653</u>	<u>\$(22,940,253)</u>	<u>\$19,713,663</u>	<u>\$549,356</u>

DoubleLine Emerging Markets Fixed Income Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Tickmark	Maturity	Value \$
Foreign Corporate Bonds - 63.0%					
Argentina - 2.0%					
7,200,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75%		11/04/2026	6,010,560
8,345,000	Pampa Energia S.A.	7.50%		01/24/2027	7,216,756
1,000,000	Pampa Energia S.A.	9.13% (a)		04/15/2029	885,190
150,000	Pampa Energia S.A.	9.13%		04/15/2029	132,778
9,785,692	Stoneway Capital Corporation	10.00% (b)		03/01/2027	3,070,359
					17,315,643
Brazil - 5.8%					
4,000,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (c)		04/15/2024	3,978,920
3,400,000	Banco do Brasil S.A. (10 Year CMT Rate + 6.36%)	9.00% (c)		06/18/2024	3,630,282
2,900,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38% (a)		01/28/2031	2,823,324
400,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38%		01/28/2031	389,424
7,631,000	Cosan Overseas Ltd.	8.25% (c)		02/05/2022	7,803,881
1,929,352	Invepar Holdings	0.00% (b)(d)		12/30/2028	—
2,000,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (c)		02/27/2025	1,877,050
12,050,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%		04/15/2031	11,586,376
6,000,000	Minerva Luxembourg S.A.	4.38% (a)		03/18/2031	5,716,950
9,800,000	Petrobras Global Finance B.V.	6.75%		06/03/2050	10,267,019
2,000,000	Petrobras Global Finance B.V.	5.50%		06/10/2051	1,858,950
700,000	Suzano Austria GmbH	3.13%		01/15/2032	678,468
					50,610,644
Chile - 5.3%					
4,300,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35%		10/07/2079	4,383,979
4,800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)		03/26/2079	4,974,744
4,803,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13%		03/26/2079	4,977,853
2,000,000	Antofagasta PLC	2.38%		10/14/2030	1,902,870
2,900,000	CAP S.A.	3.90% (a)		04/27/2031	2,728,856
3,150,000	CAP S.A.	3.90%		04/27/2031	2,964,103
12,135,000	Chile Electricity PEC SpA	0.00% (a)		01/25/2028	9,911,019
3,586,000	Empresa Electrica Angamos S.A.	4.88%		05/25/2029	3,429,561
4,627,616	Empresa Electrica Cochrane SpA	5.50%		05/14/2027	4,638,074
8,240,000	Empresa Electrica Guacolda S.A.	4.56%		04/30/2025	2,770,700
2,000,000	Engie Energia Chile S.A.	3.40%		01/28/2030	2,027,870
1,813,000	Geopark Ltd.	6.50%		09/21/2024	1,860,446
400,000	Telefonica Moviles Chile S.A.	3.54% (a)		11/18/2031	398,950
					46,969,025

Principal Amount \$/Shares	Security Description	Rate	Tickmark	Maturity	Value \$
China - 0.8%					
6,800,000	Tencent Holdings Ltd.	2.39% (a)		06/03/2030	6,669,518
Colombia - 6.2%					
3,800,000	AI Candelaria Spain SLU	5.75% (a)		06/15/2033	3,681,839
2,850,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(c)		04/22/2031	2,896,754
2,500,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%		12/18/2029	2,503,787
2,100,000	Ecopetrol S.A.	4.63%		11/02/2031	2,045,421
1,050,000	Ecopetrol S.A.	5.88%		05/28/2045	1,005,863
10,550,000	Ecopetrol S.A.	5.88%		11/02/2051	9,900,859
7,100,000	Empresas Publicas de Medellin ESP	4.25%		07/18/2029	6,746,882
4,192,000	Empresas Publicas de Medellin ESP	4.38%		02/15/2031	3,947,439
1,000,000	Fideicomiso P.A. Pacifico Tres	8.25%		01/15/2035	1,122,300
1,500,000	Gilex Holding SARL	8.50% (a)		05/02/2023	1,524,750
4,418,000	Gilex Holding SARL	8.50%		05/02/2023	4,490,897
400,000	Gran Tierra Energy International Holdings Ltd.	6.25% (a)		02/15/2025	364,896
11,300,000	Gran Tierra Energy International Holdings Ltd.	6.25%		02/15/2025	10,308,312
2,100,000	Gran Tierra Energy, Inc.	7.75% (a)		05/23/2027	1,910,475
2,500,000	Oleoducto Central S.A.	4.00%		07/14/2027	2,488,750
					54,939,224
Dominican Republic - 0.9%					
5,400,000	AES Andres B.V.	5.70% (a)		05/04/2028	5,502,168
2,300,000	Banco de Reservas de la Republica Dominicana	7.00%		02/01/2023	2,411,688
					7,913,856
Hong Kong - 0.5%					
4,500,000	CK Hutchison International 20 Ltd.	2.50% (a)		05/08/2030	4,558,586
India - 5.5%					
3,136,000	Adani International Container Terminal Pvt Ltd.	3.00% (a)		02/16/2031	3,024,422
2,254,000	Adani International Container Terminal Pvt Ltd.	3.00%		02/16/2031	2,173,804
850,000	Adani Ports & Special Economic Zone Ltd.	4.00%		07/30/2027	876,980
700,000	Adani Ports & Special Economic Zone Ltd.	4.38%		07/03/2029	731,040
2,250,000	Adani Ports & Special Economic Zone Ltd.	3.10%		02/02/2031	2,144,746
4,500,000	Indian Oil Corporation Ltd.	5.75%		08/01/2023	4,792,446
1,447,500	JSW Hydro Energy Ltd.	4.13% (a)		05/18/2031	1,446,074
12,600,000	ONGC Videsh Ltd.	3.75%		07/27/2026	13,213,610
2,500,000	Reliance Industries Ltd.	5.40%		02/14/2022	2,511,557
500,000	Reliance Industries Ltd.	8.25%		01/15/2027	631,261
1,100,000	UltraTech Cement Ltd.	2.80%		02/16/2031	1,063,151
4,800,000	Vedanta Resources Finance PLC	9.25% (a)		04/23/2026	4,479,336
12,600,000	Vedanta Resources Ltd.	6.13%		08/09/2024	10,977,750
					48,066,177
Indonesia - 2.8%					
7,621,950	LLPL Capital Pte Ltd.	6.88% (a)		02/04/2039	8,694,015
7,900,000	Minejesa Capital B.V.	4.63%		08/10/2030	8,143,004

Principal Amount \$/Shares	Security Description	Rate	Tickmark	Maturity	Value \$
7,500,000	Minejesa Capital B.V.	5.63%		08/10/2037	7,848,825
					24,685,844
Jamaica - 0.6%					
2,154,702	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)		04/01/2025	1,998,130
3,260,359	Digicel Group Ltd. (PIK 7.00%)	7.00% (a)(c)		01/18/2022	2,839,757
					4,837,887
Korea - 6.9%					
2,100,000	Korea Development Bank	1.00%		09/09/2026	2,052,568
3,200,000	Korea Development Bank	1.63%		01/19/2031	3,140,587
7,900,000	Korea Development Bank	2.00%		10/25/2031	7,928,112
1,400,000	Korea East-West Power Company Ltd.	1.75% (a)		05/06/2025	1,411,367
7,200,000	Korea East-West Power Company Ltd.	1.75%		05/06/2025	7,258,461
3,400,000	Korea Electric Power Corporation	1.13% (a)		06/15/2025	3,359,896
1,400,000	Korea Electric Power Corporation	1.13%		06/15/2025	1,383,486
1,100,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)		04/27/2026	1,080,953
1,500,000	KT Corporation	1.00%		09/01/2025	1,471,636
5,100,000	KT Corporation	2.50%		07/18/2026	5,276,467
3,200,000	KT Corporation	1.38%		01/21/2027	3,128,761
1,100,000	LG Chem Ltd.	2.38% (a)		07/07/2031	1,083,146
4,500,000	NongHyup Bank	1.25% (a)		07/20/2025	4,459,189
4,200,000	POSCO	2.38%		01/17/2023	4,247,699
5,800,000	POSCO	2.75%		07/15/2024	5,983,967
4,600,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(c)		05/12/2026	4,546,755
3,100,000	Woori Bank (5 Year CMT Rate + 2.66%)	4.25% (c)		10/04/2024	3,224,704
					61,037,754
Kuwait - 1.0%					
5,246,000	Equate Petrochemical B.V.	2.63%		04/28/2028	5,265,673
1,000,000	MEGlobal Canada ULC	5.00% (a)		05/18/2025	1,093,037
2,300,000	MEGlobal Canada ULC	5.88% (a)		05/18/2030	2,793,062
					9,151,772
Malaysia - 1.0%					
500,000	CIMB Bank BHD	3.26%		03/15/2022	502,140
1,800,000	Petronas Capital Ltd.	3.50% (a)		04/21/2030	1,949,401
2,000,000	Petronas Capital Ltd.	2.48% (a)		01/28/2032	2,009,057
4,500,000	Petronas Capital Ltd.	2.48%		01/28/2032	4,520,378
200,000	TNB Global Ventures Capital BHD	3.24%		10/19/2026	208,970
					9,189,946
Mexico - 4.6%					
5,900,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (c)		01/10/2028	6,341,910
5,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(c)		06/27/2029	5,327,075
5,983,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (c)		11/29/2022	2,895,263

Principal Amount \$/Shares	Security Description	Rate	Tickmark	Maturity	Value \$
5,300,000	Docuformas SAPI de C.V.	10.25% (a)		07/24/2024	4,750,840
7,205,077	Grupo Idesa S.A. de C.V. (PIK 10.38%)	10.13% (a)		05/22/2026	4,827,402
7,400,000	Petroleos Mexicanos	6.75%		09/21/2047	6,582,115
16,033,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (c)		01/29/2025	9,502,198
					40,226,803

Panama - 1.9%

900,000	AES Panama Generation Holdings SRL	4.38% (a)		05/31/2030	938,520
1,600,000	AES Panama Generation Holdings SRL	4.38%		05/31/2030	1,668,480
4,550,000	Banco General S.A. (10 Year CMT Rate + 3.67%)	5.25% (a)(c)		05/07/2031	4,613,723
700,000	Banco Nacional de Panama	2.50% (a)		08/11/2030	658,007
1,550,295	Panama Metro Line SP	0.00% (a)		12/05/2022	1,536,800
297,657	Panama Metro Line SP	0.00%		12/05/2022	295,065
5,627,215	UEP Penonome S.A.	6.50% (a)		10/01/2038	5,899,235
1,466,924	UEP Penonome S.A.	6.50%		10/01/2038	1,537,835
					17,147,665

Peru - 4.6%

1,500,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% (a)		07/01/2030	1,483,748
7,568,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%		07/01/2030	7,486,001
3,000,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%		03/19/2029	3,166,095
4,485,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%		07/08/2030	4,462,418
600,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%		09/22/2029	630,927
3,382,744	Fenix Power Peru S.A.	4.32%		09/20/2027	3,463,913
4,167,300	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%		06/01/2028	4,219,391
5,650,000	Inkia Energy Ltd.	5.88%		11/09/2027	5,799,245
3,000,000	Nexa Resources S.A.	5.38%		05/04/2027	3,186,780
2,110,000	Orazul Energy Egenor S en C por A	5.63%		04/28/2027	2,033,048
5,300,000	Peru LNG SRL	5.38%		03/22/2030	4,592,768
					40,524,334

Philippines - 0.8%

6,100,000	BDO Unibank, Inc.	2.95%		03/06/2023	6,217,974
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Qatar - 1.8%

2,000,000	Ooredoo International Finance Ltd.	3.25%		02/21/2023	2,052,546
936,000	Ooredoo International Finance Ltd.	3.75%		06/22/2026	1,015,816
12,900,000	Qatar Energy	2.25%		07/12/2031	12,810,977
					15,879,339

Saudi Arabia - 0.3%

2,700,000	SA Global Sukuk Ltd.	2.69% (a)		06/17/2031	2,720,866
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Singapore - 6.9%

7,100,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%		03/10/2031	7,023,994
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Principal Amount \$/Shares	Security Description	Rate	Tickmark	Maturity	Value \$
2,100,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.92%)	3.30% (c)		02/27/2025	2,140,341
5,200,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)		09/10/2030	5,162,664
3,800,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%		09/10/2030	3,772,716
4,900,000	PSA Treasury Pte Ltd.	2.13%		09/05/2029	4,955,355
7,100,000	PSA Treasury Pte Ltd.	2.25%		04/30/2030	7,254,866
2,000,000	SingTel Group Treasury Pte Ltd.	2.38%		08/28/2029	2,052,056
5,612,000	SingTel Group Treasury Pte Ltd.	1.88%		06/10/2030	5,530,830
6,800,000	Temasek Financial Ltd.	1.00% (a)		10/06/2030	6,325,564
5,100,000	Temasek Financial Ltd.	1.00%		10/06/2030	4,744,173
7,750,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%		03/16/2031	7,650,335
3,700,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% (c)		10/19/2023	3,798,735
					60,411,629
Thailand - 0.4%					
1,203,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (c)		09/23/2025	1,249,953
1,700,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%		11/20/2023	1,712,036
700,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (c)		10/14/2025	734,752
					3,696,741
United Arab Emirates - 2.4%					
14,400,000	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)		03/31/2034	14,147,801
4,700,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%		03/31/2036	4,603,637
2,900,000	Galaxy Pipeline Assets Bidco Ltd.	2.94%		09/30/2040	2,893,162
					21,644,600
Total Foreign Corporate Bonds (Cost \$587,348,988)					554,415,827
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 34.6%					
Brazil - 2.0%					
10,700,000	Brazilian Government International Bond	3.75%		09/12/2031	10,074,050
1,000,000	Brazilian Government International Bond	5.00%		01/27/2045	940,500
6,600,000	Brazilian Government International Bond	5.63%		02/21/2047	6,550,500
					17,565,050
Chile - 3.0%					
3,500,000	Chile Government International Bond	2.55%		01/27/2032	3,500,000
4,500,000	Chile Government International Bond	2.55%		07/27/2033	4,386,375
4,050,000	Chile Government International Bond	3.10%		05/07/2041	3,971,025
9,000,000	Chile Government International Bond	3.50%		01/25/2050	9,336,060
4,900,000	Chile Government International Bond	3.10%		01/22/2061	4,539,507
					25,732,967
Colombia - 2.8%					
5,100,000	Colombia Government International Bond	3.13%		04/15/2031	4,581,585
9,100,000	Colombia Government International Bond	3.25%		04/22/2032	8,201,375

Principal Amount \$/Shares	Security Description	Rate	Tickmark	Maturity	Value \$
8,200,000	Colombia Government International Bond	5.00%		06/15/2045	7,431,250
5,100,000	Colombia Government International Bond	4.13%		05/15/2051	4,156,500
					24,370,710
Dominican Republic - 1.9%					
16,400,000	Dominican Republic International Bond	4.88% (a)		09/23/2032	16,707,500
Indonesia - 5.0%					
21,400,000	Indonesia Government International Bond	3.85%		10/15/2030	24,110,930
1,100,000	Indonesia Government International Bond	4.35%		01/11/2048	1,262,498
10,700,000	Indonesia Government International Bond	3.70%		10/30/2049	11,341,641
6,700,000	Perusahaan Penerbit SBSN Indonesia III	3.80%		06/23/2050	7,040,293
					43,755,362
Korea - 0.1%					
570,000	Korea International Bond	2.75%		01/19/2027	601,603
Malaysia - 1.4%					
7,300,000	Malaysia Wakala Sukuk BHD	2.07% (a)		04/28/2031	7,306,026
5,000,000	Malaysia Wakala Sukuk BHD	2.07%		04/28/2031	5,004,128
					12,310,154
Mexico - 4.8%					
8,300,000	Mexico Government International Bond	2.66%		05/24/2031	8,117,483
9,900,000	Mexico Government International Bond	4.28%		08/14/2041	10,283,625
2,800,000	Mexico Government International Bond	4.35%		01/15/2047	2,916,228
5,500,000	Mexico Government International Bond	4.60%		02/10/2048	5,881,178
6,700,000	Mexico Government International Bond	4.50%		01/31/2050	7,118,750
9,000,000	Mexico Government International Bond	3.77%		05/24/2061	8,314,965
					42,632,229
Panama - 3.1%					
7,700,000	Panama Government International Bond	2.25%		09/29/2032	7,320,775
3,100,000	Panama Government International Bond	4.30%		04/29/2053	3,339,506
2,200,000	Panama Government International Bond	4.50%		04/01/2056	2,431,572
14,100,000	Panama Government International Bond	3.87%		07/23/2060	14,152,875
					27,244,728
Peru - 0.5%					
4,300,000	Peruvian Government International Bond	3.30%		03/11/2041	4,316,168
Philippines - 3.3%					
3,400,000	Philippine Government International Bond	2.46%		05/05/2030	3,515,223
7,000,000	Philippine Government International Bond	1.65%		06/10/2031	6,795,325
4,000,000	Philippine Government International Bond	3.70%		03/01/2041	4,373,588
8,700,000	Philippine Government International Bond	3.70%		02/02/2042	9,512,372
3,200,000	Philippine Government International Bond	2.95%		05/05/2045	3,162,461
2,200,000	Philippine Government International Bond	2.65%		12/10/2045	2,088,018
					29,446,987

Principal Amount \$/Shares	Security Description	Rate	Tickmark	Maturity	Value \$
Qatar - 0.2%					
1,500,000	Qatar Government International Bond	3.38%		03/14/2024	1,572,435
Saudi Arabia - 4.0%					
4,900,000	Saudi Government International Bond	2.88%		03/04/2023	5,022,921
7,000,000	Saudi Government International Bond	2.90% (a)		10/22/2025	7,345,625
500,000	Saudi Government International Bond	2.25%		02/02/2033	488,655
200,000	Saudi Government International Bond	3.75%		01/21/2055	215,097
22,000,000	Saudi Government International Bond	3.45%		02/02/2061	22,260,040
					35,332,338
Singapore - 1.1%					
10,500,000	Temasek Financial I Ltd.	1.63%		08/02/2031	10,181,908
United Arab Emirates - 1.4%					
2,900,000	Abu Dhabi Government International Bond	3.13% (a)		04/16/2030	3,146,871
3,100,000	Abu Dhabi Government International Bond	1.70%		03/02/2031	3,019,788
5,900,000	Abu Dhabi Government International Bond	3.13%		09/30/2049	6,038,284
					12,204,943
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$300,684,562)					303,975,082
Common Stocks - 0.2%					
228,497	Frontera Energy Corporation				1,859,970
Total Common Stocks (Cost \$20,010,064)					1,859,970
Warrants - 0.0%					
1,609,815	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (d)(f)				—
Total Warrants (Cost \$—)					—
Short Term Investments - 1.4%					
4,073,360	First American Government Obligations Fund - Class U	0.03% (e)			4,073,360
4,071,729	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (e)			4,071,729
4,071,729	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (e)			4,071,729
Total Short Term Investments (Cost \$12,216,818)					12,216,818
Total Investments - 99.2% (Cost \$920,260,432)					872,467,697
Other Assets in Excess of Liabilities - 0.8%					6,941,053
NET ASSETS - 100.0%					\$ 879,408,750

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (c) Perpetual Maturity. The date disclosed is the next call date of the security.
- (d) Value determined using significant unobservable inputs.
- (e) Seven-day yield as of period end
- (f) Non-income producing security

BRL Brazilian Real

PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

INVESTMENT BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	34.6%
Banking	15.1%
Utilities	14.4%
Energy	11.6%
Transportation	5.9%
Finance	4.4%
Mining	3.0%
Telecommunications	2.9%
Chemical Products	1.6%
Consumer Products	1.5%
Short Term Investments	1.4%
Building and Development (including Steel/Metals)	1.3%
Technology	0.8%
Conglomerates	0.5%
Chemicals/Plastics	0.1%
Pulp & Paper	0.1%
Construction	0.0% (g)
Other Assets and Liabilities	0.8%
	<u>100.0%</u>

(g) Represents less than 0.05% of net assets

COUNTRY BREAKDOWN as a % of Net Assets:

Mexico	9.4%
Colombia	9.2%
Chile	8.3%
Singapore	8.0%
Indonesia	7.8%
Brazil	7.8%
Korea	7.0%
India	5.5%
Peru	5.1%
Panama	5.0%
Saudi Arabia	4.3%
Philippines	4.1%
United Arab Emirates	3.8%
Dominican Republic	2.8%
Malaysia	2.4%
Qatar	2.0%
Argentina	2.0%
United States	1.4%
Kuwait	1.0%
China	0.8%
Jamaica	0.6%
Hong Kong	0.5%
Thailand	0.4%
Other Assets and Liabilities	0.8%
	<u>100.0%</u>

DoubleLine Multi-Asset Growth Fund (Consolidated)

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Collateralized Loan Obligations - 0.5%				
1,000,000	Brookside Mill Ltd., Series 2013-1A-SUB	0.00% (b)(c)(g)(k)	01/17/2028	160,982
Total Collateralized Loan Obligations (Cost \$373,444)				160,982
Non-Agency Residential Collateralized Mortgage Obligations - 19.4%				
112,049	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.46% (b)	03/25/2036	77,402
175,662	Alternative Loan Trust, Series 2005-J8-1A5	5.50%	07/25/2035	162,121
280,306	Alternative Loan Trust, Series 2006-32CB-A10	6.00%	11/25/2036	222,611
500,000	AMSR Trust, Series 2021-SFR3-G	3.80% (c)	10/17/2038	485,606
270,561	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50% (i)	10/25/2036	112,149
22,957	BCAP LLC Trust, Series 2007-AA2-2A5	6.00%	04/25/2037	15,824
149,322	Chase Mortgage Finance Trust, Series 2006-S2-1A13	6.25%	10/25/2036	88,129
118,869	ChaseFlex Trust, Series 2007-M1-2F4	4.15% (i)	08/25/2037	115,448
7,087	Citigroup Mortgage Loan Trust, Inc., Series 2009-7-2A2	5.50% (c)	10/25/2021	7,051
106,143	CitiMortgage Alternative Loan Trust, Series 2007-A6-1A11	6.00%	06/25/2037	110,016
412,853	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	262,456
162,309	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	126,184
54,617	Countrywide Alternative Loan Trust, Series 2006-32CB-A16	5.50%	11/25/2036	42,036
696,414	Countrywide Alternative Loan Trust, Series 2006-J1-2A1	7.00%	02/25/2036	157,395
9,867	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	29.43% (d)	08/25/2037	13,991
7,370	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	27.99% (d)	09/25/2037	7,872
109,063	Countrywide Home Loans, Series 2007-10-A5	6.00%	07/25/2037	76,414
6,030	Countrywide Home Loans, Series 2007-4-1A5	6.50%	05/25/2037	4,036
59,644	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	58,212
22,380	Credit Suisse Mortgage Capital Certificates, Series 2006-9-4A1	6.00%	11/25/2036	18,036
40,728	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.97% (c)(d)	04/15/2036	42,219
182,356	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.97% (c)(d)	04/15/2036	194,180
1,000,000	GSAA Home Equity Trust, Series 2006-15-AF3B	5.93% (b)	09/25/2036	89,047
47,131	GSR Mortgage Loan Trust, Series 2006-2F-2A20 (-1 x 1 Month LIBOR USD + 11.10%, 5.00% Floor, 11.10% Cap)	11.00% (d)	02/25/2036	44,939
497,846	Homeward Opportunities Fund Trust, Series 2020-BPL1-A2	5.44% (c)(j)	08/25/2025	508,978
14,060	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	12,508
262,608	JP Morgan Alternative Loan Trust, Series 2006-S1-1A3	5.50%	03/25/2036	186,546
85,345	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (i)	09/25/2029	65,203
35,497	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.30% (d)(e)	08/25/2036	5,710
2,218	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	2,176
592,258	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	269,877
289,276	Lehman Mortgage Trust, Series 2007-5-11A1	4.64% (b)	06/25/2037	232,814
77,668	Lehman XS Trust, Series 2005-1-3A3A	5.61% (i)	07/25/2035	77,517

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
123,977	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (b)(c)	06/27/2036	111,376
193,129	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	149,877
500,000	NLT Trust, Series 2021-INV2-B2	4.07% (b)(c)	08/25/2056	491,242
400,000	Progress Residential Trust, Series 2021-SFR3-G	4.25% (c)	05/17/2026	396,619
1,660	Residential Accredit Loans, Inc., Series 2006-QS13-1A8	6.00%	09/25/2036	1,580
16,725	Residential Accredit Loans, Inc., Series 2006-QS7-A4 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	0.50%	06/25/2036	12,419
50,174	Residential Accredit Loans, Inc., Series 2006-QS7-A5 (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.50% (d)(e)	06/25/2036	7,013
31,878	Residential Accredit Loans, Inc., Series 2006-QS8-A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor)	0.55%	08/25/2036	23,270
95,635	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.45% (d)(e)	08/25/2036	12,759
112,708	Residential Asset Mortgage Products, Inc., Series 2004-RS2-MIII (1 Month LIBOR USD + 0.58%, 0.87% Floor, 14.00% Cap)	0.97%	02/25/2034	112,075
141,072	Residential Asset Securitization Trust, Series 2005-A11-1A4	5.50%	10/25/2035	123,255
12,671	Residential Asset Securitization Trust, Series 2005-A12-A12	5.50%	11/25/2035	9,893
304,463	Residential Asset Securitization Trust, Series 2007-A1-A8	6.00%	03/25/2037	155,888
500,000	Toorak Mortgage Corporation Ltd., Series 2019-2-A2	4.21% (j)	09/25/2022	500,841
205,080	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A6	4.19% (i)	10/25/2036	101,285
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$7,203,992)				6,104,095
US Government and Agency Mortgage Backed Obligations - 17.4%				
27,445	Federal Home Loan Mortgage Corporation, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	6.32% (d)(e)	01/15/2037	5,091
54,495	Federal Home Loan Mortgage Corporation, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.94% (d)(e)	08/15/2037	8,645
14,846	Federal Home Loan Mortgage Corporation, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	6.28% (d)(e)	11/15/2037	1,823
58,169	Federal Home Loan Mortgage Corporation, Series 3384-SG (-1 x 1 Month LIBOR USD + 6.31%, 6.31% Cap)	6.20% (d)(e)	08/15/2036	12,013
12,357	Federal Home Loan Mortgage Corporation, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	6.07% (d)(e)	02/15/2038	1,544
28,940	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.54% (d)(e)	03/15/2038	3,491
239,058	Federal Home Loan Mortgage Corporation, Series 3423-TG (-1 x 1 Month LIBOR USD + 6.00%, 0.35% Cap)	0.35% (d)(e)	03/15/2038	1,399
34,325	Federal Home Loan Mortgage Corporation, Series 3500-SA (-1 x 1 Month LIBOR USD + 5.52%, 5.52% Cap)	5.41% (d)(e)	01/15/2039	4,108
108,049	Federal Home Loan Mortgage Corporation, Series 3523-SM (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.89% (d)(e)	04/15/2039	16,592
6,822	Federal Home Loan Mortgage Corporation, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.84% (d)(e)	08/15/2039	727
50,738	Federal Home Loan Mortgage Corporation, Series 3728-SV (-1 x 1 Month LIBOR USD + 4.45%, 4.45% Cap)	4.34% (d)(e)	09/15/2040	5,970
75,194	Federal Home Loan Mortgage Corporation, Series 3758-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	5.92% (d)(e)	11/15/2040	12,439
44,482	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	48,609
99,617	Federal Home Loan Mortgage Corporation, Series 3815-ST (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.74% (d)(e)	02/15/2041	17,762
33,303	Federal Home Loan Mortgage Corporation, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	5.86% (d)(e)	07/15/2041	4,720

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
649,875	Federal Home Loan Mortgage Corporation, Series 4183-Z	3.00% (a)	03/15/2043	684,320
45,490	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.48% (d)(e)	10/25/2036	9,093
22,772	Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	6.22% (d)(e)	01/25/2037	4,362
175,964	Federal National Mortgage Association, Series 2007-39-AI (-1 x 1 Month LIBOR USD + 6.12%, 6.12% Cap)	6.02% (d)(e)	05/25/2037	29,778
71,552	Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.52% (d)(e)	10/25/2036	12,023
5,016	Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.65% (d)(e)	07/25/2039	695
81,389	Federal National Mortgage Association, Series 2009-86-CI (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.70% (d)(e)	09/25/2036	6,502
20,942	Federal National Mortgage Association, Series 2009-90-IA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.65% (d)(e)	03/25/2037	2,539
18,194	Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	5.62% (d)(e)	04/25/2037	2,479
112,681	Federal National Mortgage Association, Series 2010-39-SL (-1 x 1 Month LIBOR USD + 5.67%, 5.67% Cap)	5.57% (d)(e)	05/25/2040	17,036
13,121	Federal National Mortgage Association, Series 2011-5-PS (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap)	6.30% (d)(e)	11/25/2040	475
307,205	Federal National Mortgage Association, Series 2012-30-DZ	4.00%	04/25/2042	328,343
1,293,276	Federal National Mortgage Association, Series 2013-53-ZC	3.00% (a)	06/25/2043	1,368,002
1,207,769	Federal National Mortgage Association, Series 2013-55-VZ	3.00% (a)	06/25/2043	1,276,078
622,867	Federal National Mortgage Association, Series 2014-58-VZ	3.00% (a)	09/25/2044	665,975
634,874	Federal National Mortgage Association, Series 2015-9-ZA	3.50% (a)	03/25/2045	689,254
11,380	Government National Mortgage Association, Series 2009-6-SM (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.85% (d)(e)	02/20/2038	894
132,040	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	139,230
81,413	Government National Mortgage Association, Series 2011-7-LS (-2 x 1 Month LIBOR USD + 9.88%, 9.88% Cap)	9.67% (d)	12/20/2040	95,174
Total US Government and Agency Mortgage Backed Obligations (Cost \$5,012,593)				5,477,185
Affiliated Mutual Funds - 14.4%				
124,955	DoubleLine Core Fixed Income Fund (Class I)			1,367,007
188,730	DoubleLine Flexible Income Fund (Class I)			1,808,029
131,152	DoubleLine Total Return Bond Fund (Class I)			1,363,983
Total Affiliated Mutual Funds (Cost \$4,611,061)				4,539,019
Exchange Traded Funds - 14.7%				
12,200	iShares 0-5 Year TIPS Bond ETF			1,291,736
17,800	iShares ESG MSCI USA Leaders ETF			1,501,074
14,500	iShares MSCI Canada Index ETF			557,235
12,874	KraneShares Global Carbon ETF			655,287
13,750	SPDR Blackstone ETF			627,412
Total Exchange Traded Funds (Cost \$4,188,166)				4,632,744
Real Estate Investment Trusts - 6.5%				
37,000	AGNC Investment Corporation			556,480
59,000	Chimera Investment Corporation			889,720
132,000	MFA Financial, Inc.			601,920
Total Real Estate Investment Trusts (Cost \$1,766,748)				2,048,120

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 25.4%				
1,684,231	First American Government Obligations Fund - Class U	0.03% (f)		1,684,231
1,683,057	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (f)		1,683,057
1,683,057	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (f)		1,683,057
2,000,000	United States Treasury Bills	0.00% (h)	04/21/2022	1,999,588
200,000	United States Treasury Bills	0.00%	09/08/2022	199,704
500,000	United States Treasury Bills	0.00%	12/01/2022	498,714
300,000	United States Treasury Bills	0.00%	12/29/2022	298,885
Total Short Term Investments (Cost \$8,047,619)				8,047,236
Total Investments - 98.3% (Cost \$31,203,623)				31,009,381
Other Assets in Excess of Liabilities - 1.7%				525,828
NET ASSETS - 100.0%				\$ 31,535,209

- (a) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
- (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (c) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (d) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (e) Interest only security
- (f) Seven-day yield as of period end
- (g) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- (h) All or a portion of this security has been pledged as collateral.
- (i) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
- (j) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- (k) Value determined using significant unobservable inputs.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	25.4%
Non-Agency Residential Collateralized Mortgage Obligations	19.4%
US Government and Agency Mortgage Backed Obligations	17.4%
Exchange Traded Funds	14.7%
Affiliated Mutual Funds	14.4%
Real Estate Investment Trusts	6.5%
Collateralized Loan Obligations	0.5%
Other Assets and Liabilities	1.7%
	<u>100.0%</u>

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount ⁽¹⁾	Unrealized Appreciation (Depreciation)/Value
MSCI EAFE Index Futures	Long	32	03/18/2022	3,714,880	\$ 77,158
E-Mini S&P 500 Index Future	Long	20	03/18/2022	4,758,500	56,000
EURO STOXX 50 [®] Index Future	Long	18	03/18/2022	878,636	23,362
E-Mini Russell 2000 Futures	Long	8	03/18/2022	897,120	13,580
MSCI Emerging Markets Index Future	Long	26	03/18/2022	1,594,190	6,044
5-Year US Treasury Note Future	Short	(18)	03/31/2022	(2,177,578)	954
10-Year US Treasury Ultra Note Future	Short	(14)	03/22/2022	(2,050,125)	(13,373)
10-Year US Treasury Note Future	Short	(26)	03/22/2022	(3,392,188)	(33,368)
					<u>\$130,357</u>

⁽¹⁾ Notional Amount is determined based on the number of contracts multiplied by the contract size and the quoted daily settlement price in US dollars.

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/Value
Shiller Barclays CAPE [®] US Sector ER II USD Index ⁽ⁱ⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/30/2022	6,000,000	\$84,730
Short Commodity Basket Swap ⁽ⁱⁱⁱ⁾	Morgan Stanley	Short	(0.22)%	Termination	01/06/2022	(1,400,000)	15,127
Long Commodity Basket Swap ⁽ⁱⁱ⁾	Morgan Stanley	Long	0.19%	Termination	01/06/2022	1,400,000	(7,735)
							<u>\$92,122</u>

⁽ⁱ⁾ Shiller Barclays CAPE[®] US Sector ER II USD Index aims to provide notional long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE[®] Ratio (the "Relative CAPE[®] Indicator") and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of December 31, 2021, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E>.

⁽ⁱⁱ⁾ Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At December 31, 2021, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value ^(iv)	Value of Index	Weightings
Morgan Stanley Natural Gas Roll	MSCYNG0	0.89	\$ 92	17.6%
Morgan Stanley Sugar Roll	MSCYSB0	0.21	88	16.8%
Morgan Stanley Cotton Roll	MSCYCT0	0.11	87	16.5%
Morgan Stanley Brent Oil Roll	MSCYCO0	0.18	86	16.4%
Morgan Stanley Crude Oil Roll	MSCYCL0	0.41	86	16.4%
Morgan Stanley Heating Oil Roll	MSCYHO0	0.19	86	16.3%
			<u>\$525</u>	<u>100.0%</u>

⁽ⁱⁱⁱ⁾ Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At December 31, 2021, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value ^(iv)	Value of Index	Weightings
Morgan Stanley Soybeans Roll	MSCYSY0	0.26	\$136	16.8%
Morgan Stanley Corn Roll	MSCYCN0	0.33	136	16.8%
Morgan Stanley Aluminum Roll	MSCYLA0	0.23	136	16.7%
Morgan Stanley Wheat Roll	MSCYWH0	0.39	135	16.7%
Morgan Stanley Cocoa Roll	MSCYCC0	0.35	134	16.6%
Morgan Stanley RBOB Roll	MSCYXB0	0.22	132	16.4%
			<u>\$809</u>	<u>100.0%</u>

^(iv) Contract value represents the number of units of the underlying constituent's index in one unit of the custom basket index at creation. The contract value is calculated by multiplying each constituent's weight by the starting price of the custom basket index and dividing by the starting price of the constituent's index. The contract value will differ depending on the date the swap is initiated.

A summary of the DoubleLine Multi-Asset Growth Fund's investments in affiliated mutual funds for the period ended December 31, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at December 31, 2021	Value at December 31, 2021	Change in Unrealized for the Period Ended December 31, 2021	Dividend Income Earned for the Period Ended December 31, 2021	Net Realized Gain (Loss) for the Period Ended December 31, 2021
DoubleLine Flexible Income Fund (Class I)	\$1,821,240	\$—	\$ —	188,730	\$1,808,029	\$(13,211)	\$ 52,282	\$ —
DoubleLine Core Fixed Income Fund (Class I)	1,375,754	—	—	124,955	1,367,007	(8,747)	33,211	—
DoubleLine Total Return Bond Fund (Class I)	1,371,852	—	—	131,152	1,363,983	(7,869)	32,219	—
DoubleLine Low Duration Bond Fund (Class I)	916,088	—	(914,780)	—	—	7,941	7,150	(9,249)
	<u>\$5,484,934</u>	<u>\$—</u>	<u>\$(914,780)</u>	<u>444,837</u>	<u>\$4,539,019</u>	<u>\$(21,886)</u>	<u>\$124,862</u>	<u>\$(9,249)</u>

DoubleLine Low Duration Bond Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 8.4%				
9,229,477	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	8,591,212
1,838,550	AccessLex Institute, Series 2004-2-A3 (3 Month LIBOR USD + 0.19%)	0.31%	10/25/2024	1,824,080
3,938,048	AccessLex Institute, Series 2007-A-B (3 Month LIBOR USD + 0.55%)	0.73%	02/25/2037	3,804,919
15,000,000	Affirm Asset Securitization Trust, Series 2020-A-A	2.10% (a)	02/18/2025	15,038,788
3,216,723	Affirm Asset Securitization Trust, Series 2020-Z1-A	3.46% (a)	10/15/2024	3,279,007
10,866,396	Affirm Asset Securitization Trust, Series 2020-Z2-A	1.90% (a)	01/15/2025	10,920,993
5,000,000	Affirm Asset Securitization Trust, Series 2021-A-A	0.88% (a)	08/15/2025	5,001,962
2,850,000	Affirm Asset Securitization Trust, Series 2021-B-A	1.03% (a)	08/17/2026	2,832,374
18,131,890	Affirm Asset Securitization Trust, Series 2021-Z1-A	1.07% (a)	08/15/2025	18,100,313
851,706	American Credit Acceptance Receivables Trust, Series 2019-2-C	3.17% (a)	06/12/2025	855,200
6,525,103	Aqua Finance Trust, Series 2020-AA-A	1.90% (a)	07/17/2046	6,533,450
1,373,098	Arivo Acceptance Auto Loan Receivables Trust, Series 2019-1-A	2.99% (a)	07/15/2024	1,382,185
4,645,539	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (a)	01/15/2027	4,631,561
9,607,813	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	9,592,270
1,575,691	Commonbond Student Loan Trust, Series 2017-BGS-A1	2.68% (a)	09/25/2042	1,596,805
1,501,616	Commonbond Student Loan Trust, Series 2020-AGS-A	1.98% (a)	08/25/2050	1,500,932
8,845,000	Consumer Loan Underlying Bond Credit Trust, Series 2020-P1-C	4.61% (a)	03/15/2028	8,995,706
2,150,000	CPS Auto Receivables Trust, Series 2020-C-C	1.71% (a)	08/17/2026	2,161,828
4,553,336	Diamond Resorts Owner Trust, Series 2021-1A-B	2.05% (a)	11/21/2033	4,539,768
7,000,000	Drive Auto Receivables Trust, Series 2020-2-B	1.42%	03/17/2025	7,018,234
1,214,575	DT Auto Owner Trust, Series 2020-2A-A	1.14% (a)	01/16/2024	1,215,600
27,750,000	Exeter Automobile Receivables Trust, Series 2021-1A-C	0.74%	01/15/2026	27,680,245
4,250,000	ExteNet Issuer LLC, Series 2019-1A-B	4.14% (a)	07/26/2049	4,331,149
3,367,726	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	3,453,518
7,200,000	Genesis Sales Finance Master Trust, Series 2020-AA-A	1.65% (a)	09/22/2025	7,224,350
3,350,000	Genesis Sales Finance Master Trust, Series 2020-AA-B	2.24% (a)	09/22/2025	3,357,895
4,304,898	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	4,302,216
4,517,335	GLS Auto Receivables Issuer Trust, Series 2020-2A-A	1.58% (a)	08/15/2024	4,529,095
10,200,000	Hertz Vehicle Financing LLC, Series 2021-1A-B	1.56% (a)	12/26/2025	10,112,099
1,629,990	Hilton Grand Vacations Trust, Series 2018-AA-A	3.54% (a)	02/25/2032	1,679,182
804,995	Hilton Grand Vacations Trust, Series 2020-AA-A	2.74% (a)	02/25/2039	827,677
1,448,020	Laurel Road Prime Student Loan Trust, Series 2019-A-A1FX	2.34% (a)	10/25/2048	1,462,575
2,839,847	LendingClub Receivables Trust, Series 2020-3-A	3.50% (a)	01/16/2046	2,862,734
2,514,365	LendingClub Receivables Trust, Series 2020-5A-A	3.50% (a)	03/15/2046	2,522,664
17,124,807	LendingPoint Asset Securitization Trust, Series 2021-A-A	1.00% (a)	12/15/2028	17,085,541
10,215,121	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	10,241,682
139,020	Marlette Funding Trust, Series 2019-4A-A	2.39% (a)	12/17/2029	139,215
6,750,000	Marlette Funding Trust, Series 2019-4A-C	3.76% (a)	12/17/2029	6,930,055
1,153,498	MVW Owner Trust, Series 2018-1A-C	3.90% (a)	01/21/2036	1,182,730
5,035,106	Navient Private Education Loan Trust, Series 2020-FA-A	1.22% (a)	07/15/2069	5,026,263

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,876,740	Navient Private Education Loan Trust, Series 2020-GA-A	1.17% (a)	09/16/2069	2,864,545
4,745,346	NP SPE LLC, Series 2019-1A-A1	2.57% (a)	09/20/2049	4,717,855
8,065,902	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	8,227,367
18,000,000	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (a)	02/15/2028	18,198,659
2,436,525	Pagaya AI Debt Selection Trust, Series 2019-3-A	3.82% (a)	11/16/2026	2,451,531
6,012,157	Pagaya AI Debt Selection Trust, Series 2020-3-A	2.10% (a)	05/17/2027	6,035,419
15,457,518	Pagaya AI Debt Selection Trust, Series 2021-1-A	1.18% (a)	11/15/2027	15,425,864
39,500,000	Pagaya AI Debt Selection Trust, Series 2021-5-A	1.53% (a)	08/15/2029	39,523,937
18,712,132	Pagaya AI Debt Selection Trust, Series 2021-HG1-A	1.22% (a)	01/16/2029	18,636,638
6,038,515	Prosper Marketplace Issuance Trust, Series 2019-2A-C	5.05% (a)	09/15/2025	6,067,506
5,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	5,017,448
4,483,139	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	4,456,061
7,269,829	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	0.49%	06/15/2039	7,102,847
4,394,051	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	0.47%	12/15/2039	4,309,317
2,062,894	Small Business Lending Trust, Series 2020-A-A	2.62% (a)	12/15/2026	2,064,952
32,771,524	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	33,762,994
37,939,825	SoFi Alternative Trust, Series 2021-2-A	1.25% (a)	08/15/2030	37,942,102
65,000,000	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	65,141,635
19,791,526	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	19,403,335
21,495,286	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	21,575,914
1,454,000	SoFi Consumer Loan Program Trust, Series 2018-2-C	4.25% (a)	04/26/2027	1,467,082
4,437,177	SoFi Consumer Loan Program Trust, Series 2019-F-PT1	3.93% (a)(b)	02/15/2045	4,508,225
992,458	SoFi Professional Loan Program, Series 2016-A-A2	2.76% (a)	12/26/2036	996,160
792,847	SoFi Professional Loan Program, Series 2017-A-A2B	2.40% (a)	03/26/2040	799,126
7,076,824	SoFi Professional Loan Program, Series 2020-C-AFX	1.95% (a)	02/15/2046	7,127,079
7,044,583	Stack Infrastructure Issuer LLC, Series 2019-1A-A2	4.54% (a)	02/25/2044	7,305,726
4,343,750	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	4,321,412
5,000,000	Tesla Auto Lease Trust, Series 2019-A-C	2.68% (a)	01/20/2023	5,066,261
3,250,000	Tesla Auto Lease Trust, Series 2020-A-A4	0.78% (a)	12/20/2023	3,251,865
867,043	Theorem Funding Trust, Series 2020-1A-A	2.48% (a)	10/15/2026	869,754
773,994	Upgrade Master Pass-Thru Trust, Series 2019-ST1-A	4.00% (a)	07/15/2025	780,616
7,817,718	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	12.30% (a)(b)	07/15/2027	7,879,228
3,927,263	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	3,958,045
4,251,440	Upstart Pass-Through Trust, Series 2021-ST5-A	2.00% (a)	07/20/2027	4,216,517
13,309,420	Upstart Pass-Through Trust, Series 2021-ST6-A	1.85% (a)	08/20/2027	13,203,714
9,012,997	Upstart Securitization Trust, Series 2020-3-A	1.70% (a)	11/20/2030	9,041,181
20,504,020	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	20,437,294
2,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	1,979,976
Total Asset Backed Obligations (Cost \$655,964,868)				654,503,259

Bank Loans - 6.3%

15,311,206	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	11/19/2026	15,129,385
947,595	Api Group DE, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	10/01/2026	947,358

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,161,304	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	09/07/2027	14,122,006
11,306,764	Avantor Funding, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	11/08/2027	11,315,018
14,413,820	Axalta Coating Systems Dutch Holding B B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.97%	05/31/2024	14,422,829
15,032,424	Berry Global, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 1.75%)	1.86%	07/01/2026	14,953,504
11,233,550	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	05/03/2028	11,252,310
1,430,330	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	04/06/2026	1,416,141
9,531,188	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	12/16/2027	9,481,530
2,950,897	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	02/22/2028	2,958,643
15,010,423	Charter Communications Operating LLC., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	02/01/2027	14,886,062
2,555,000	Clean Harbors, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	10/09/2028	2,556,610
14,589,360	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	07/17/2025	14,388,756
1,575,949	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	01/15/2026	1,557,825
15,036,479	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	07/30/2027	14,861,454
7,546,958	Element Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.09%	01/30/2026	7,528,090
9,662,287	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/22/2027	9,653,253
14,947,571	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	04/28/2028	14,790,621
368,449	Focus Financial Partners LLC, Senior Secured First Lien Delayed-Draw Term Loan (Prime Rate + 1.50%, 0.50% Floor)	4.75%	06/30/2028	367,068
1,592,622	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	06/30/2028	1,586,650
15,110,436	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/01/2027	14,964,545
1,310,264	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	12/11/2026	1,314,194
15,183,435	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/15/2024	15,109,644
3,247,352	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	01/02/2026	3,227,381
9,508,028	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	11/15/2027	9,384,946
1,507,425	HCA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	06/23/2028	1,515,233
1,341,638	Herman Miller, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.13%	07/19/2028	1,341,919
14,929,538	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	2.25%	03/15/2028	14,898,857
8,700,676	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	8,714,554

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,205,000	ICU Medical, Inc., Senior Secured First Lien	3.00% (c)	12/15/2028	1,208,260
620,000	Installed Building Products, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.50% Floor)	2.75%	12/08/2028	621,293
14,964,280	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.97%	06/11/2025	14,933,155
15,036,272	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/02/2026	14,835,763
12,944,465	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	05/01/2026	12,934,886
8,866,510	KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.38%	09/21/2026	8,755,678
6,892,112	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/15/2028	6,892,112
1,940,438	Lamar Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.50%)	1.61%	01/29/2027	1,934,374
15,285,195	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/01/2027	15,113,236
3,968,960	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	08/29/2025	3,914,407
14,960,983	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	09/18/2026	14,951,708
4,261,285	Open Text Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	05/30/2025	4,276,604
15,461,250	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/04/2028	15,389,432
2,167,779	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	2,171,237
	Resideo Funding, Inc., Senior Secured First Lien Term Loan			
806,824	(1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	806,824
806,824	(2 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	806,824
4,237,140	(3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	4,237,139
12,012,782	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/04/2027	11,964,491
8,067,801	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/11/2027	8,053,521
5,334,317	Science Applications International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.88%)	1.97%	10/31/2025	5,340,344
8,941,365	ServiceMaster Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.88%	11/05/2026	8,948,876
5,836,073	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	04/16/2025	5,780,134
4,968,340	Standard Industries, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	09/22/2028	4,978,699
	Stars Group Holdings B.V., Senior Secured First Lien Term Loan			
7,311,937	(3 Month LIBOR USD + 2.25%)	2.38%	07/21/2026	7,295,082
7,625,626	(3 Month LIBOR USD + 2.25%)	2.47%	07/21/2026	7,608,049
3,450,000	Trans Union LLC, Senior Secured First Lien	2.75% (c)	12/01/2028	3,445,688
8,859,258	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	11/13/2026	8,781,739
1,925,325	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	06/02/2028	1,921,715
6,001,850	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	09/14/2026	5,943,722

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,799,969	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	01/31/2028	3,770,690
	Vistra Operations Company LLC, Senior Secured First Lien Term Loan			
2,991,039	(1 Month LIBOR USD + 1.75%)	1.86%	12/31/2025	2,972,465
12,199,613	(1 Month LIBOR USD + 1.75%)	1.85%	12/31/2025	12,123,853
15,155,000	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	2.23%	01/20/2028	15,119,007
Total Bank Loans (Cost \$487,506,066)				486,477,393
Collateralized Loan Obligations - 16.3%				
20,000,000	AIG Ltd., Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.25% (a)	04/20/2032	20,027,419
10,000,000	AIG Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.26% (a)	07/20/2034	10,000,682
20,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.28% (a)	07/20/2032	20,010,164
15,000,000	Anchorage Capital Ltd., Series 2013-1A-A1R (3 Month LIBOR USD + 1.25%)	1.37% (a)	10/13/2030	15,005,597
4,000,000	Apidos Ltd., Series 2021-35A-A (3 Month LIBOR USD + 1.05%, 1.05% Floor)	1.18% (a)	04/20/2034	3,991,108
7,782,028	Atlas Senior Loan Fund Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.83%)	0.99% (a)	11/17/2027	7,780,557
5,987,000	Babson Ltd., Series 2015-2A-AR (3 Month LIBOR USD + 1.19%)	1.32% (a)	10/20/2030	5,991,787
20,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	1.25% (a)	04/19/2034	20,012,548
30,000,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/24/2034	30,030,487
22,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.32% (a)	07/15/2034	22,037,734
22,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/19/2034	21,967,000
20,000,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.32% (a)	07/20/2034	20,000,002
15,000,000	Capital Four Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.45% (a)	01/18/2035	14,998,576
25,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.27% (a)	04/20/2034	24,993,750
11,000,000	Carlyle US Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.26% (a)	04/15/2034	11,004,187
11,000,000	Carlyle US Ltd., Series 2021-7A-A1 (3 Month LIBOR USD + 1.16%, 1.16% Floor)	1.24% (a)	10/15/2035	11,016,890
42,000,000	CarVal Ltd., Series 2019-1A-ANR (3 Month LIBOR USD + 1.11%, 1.11% Floor)	1.24% (a)	04/20/2032	41,906,899
35,000,000	Cathedral Lake Ltd., Series 2018-5A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.33% (a)	10/21/2030	35,020,404
10,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.31% (a)	07/17/2034	9,995,000
20,000,000	CBAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.25% (a)	04/20/2032	20,024,030
23,069,165	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	1.44% (a)	07/13/2029	23,080,856
20,000,000	CFIP Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.33% (a)	01/20/2035	20,001,093
25,000,000	CQS Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.47% (a)	01/20/2035	24,996,580

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
18,000,000	Crown Point Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.29% (a)	07/20/2034	18,010,623
10,000,000	Dryden Ltd., Series 2019-75A-AR2 (3 Month LIBOR USD + 1.04%, 1.04% Floor)	1.16% (a)	04/15/2034	10,006,127
5,000,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.36% (a)	04/15/2033	5,007,808
27,500,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	04/16/2034	27,523,521
10,000,000	Gener8 Maritime, Inc., Series 6A-A1R (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.45% (a)	01/22/2035	9,998,467
14,000,000	Gener8 Maritime, Inc., Series 8A-AR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.33% (a)	10/20/2034	14,000,153
46,500,000	Gener8 Maritime, Inc., Series 9A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.33% (a)	10/20/2034	46,501,148
5,585,000	Greywolf Ltd., Series 2015-1A-A1R (3 Month LIBOR USD + 1.16%, 1.16% Floor)	1.28% (a)	01/27/2031	5,588,828
14,100,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.31% (a)	10/20/2031	14,093,399
17,500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/15/2034	17,515,508
2,775,223	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	1.02% (a)	10/18/2027	2,777,336
13,250,000	Halsey Point Ltd., Series 2020-2A-A1 (3 Month LIBOR USD + 1.86%, 1.86% Floor)	1.99% (a)	07/20/2031	13,253,309
60,000,000	Halsey Point Ltd., Series 2021-5A-A1A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.37% (a)	01/30/2035	60,000,000
8,481,206	Harbourview Ltd., Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	1.25% (a)	07/18/2031	8,454,257
10,500,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/25/2030	10,493,055
9,968,710	Jefferson Mill Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.18%)	1.31% (a)	10/20/2031	9,956,659
22,000,000	Kingsland Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.25% (a)	04/20/2031	21,968,120
16,266,252	LCM LP, Series 19A-AR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.36% (a)	07/15/2027	16,270,172
20,000,000	Madison Park Funding Ltd., Series 2019-34A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	04/25/2032	20,013,218
3,686,657	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	1.03% (a)	11/21/2027	3,689,517
3,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	1.87% (a)	04/15/2029	3,007,538
24,008,401	Marathon Ltd., Series 2018-12A-A1 (3 Month LIBOR USD + 1.18%)	1.30% (a)	04/18/2031	24,018,244
20,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.41% (a)	01/20/2032	19,999,653
15,500,000	Midocean Credit Partners, Series 2018-8A-A1R (3 Month LIBOR USD + 1.05%, 1.05% Floor)	1.21% (a)	02/20/2031	15,498,071
10,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	1.38% (a)	10/20/2030	10,002,706
15,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.34% (a)	04/28/2034	14,999,173
35,000,000	MP Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/25/2034	34,992,035

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
28,258,823	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.40% (a)	10/13/2031	28,281,177
16,500,000	OCP Ltd., Series 2014-5A-A1R (3 Month LIBOR USD + 1.08%, 1.08% Floor)	1.20% (a)	04/26/2031	16,520,617
8,500,000	OHA Credit Funding Ltd., Series 2012-7A-AR3 (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.23% (a)	02/20/2034	8,489,412
4,091,686	Palmer Square Loan Funding Ltd., Series 2018-5A-A1 (3 Month LIBOR USD + 0.85%, 0.85% Floor)	0.98% (a)	01/20/2027	4,092,938
11,000,000	Palmer Square Loan Funding Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	07/15/2034	11,007,774
20,000,000	Prudential PLC, Series 2021-5A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	10/18/2034	19,967,498
12,500,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	1.31% (a)	10/25/2031	12,504,716
10,000,000	Riserva Ltd., Series 2016-3A-ARR (3 Month LIBOR USD + 1.06%, 1.06% Floor)	1.18% (a)	01/18/2034	10,019,137
21,771,593	Romark Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	1.16% (a)	04/20/2031	21,799,264
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	04/15/2036	18,875,981
20,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	07/15/2031	19,990,098
16,000,000	Sound Point Ltd., Series 2014-2RA-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.38% (a)	10/20/2031	16,007,976
8,500,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.29% (a)	07/15/2034	8,511,201
25,000,000	Sound Point Ltd., Series 2020-1A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.30% (a)	07/20/2034	25,058,083
2,365,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.20% (a)	04/21/2031	2,363,463
900,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	1.92% (a)	04/15/2032	900,024
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.29% (a)	07/15/2032	18,002,397
12,925,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	1.20% (a)	01/17/2032	12,908,967
20,000,000	Trestles Ltd., Series 2021-4A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.29% (a)	07/21/2034	20,002,040
10,000,000	Trimaran CAVU LLC, Series 2019-1A-A1 (3 Month LIBOR USD + 1.46%, 1.46% Floor)	1.59% (a)	07/20/2032	10,029,567
5,750,000	Trimaran CAVU LLC, Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.33% (a)	04/23/2032	5,758,767
10,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.31% (a)	01/18/2035	10,000,000
21,715,001	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%)	1.38% (a)	10/20/2031	21,693,866
15,021,599	Wellfleet Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 0.91%)	1.04% (a)	04/20/2028	15,030,633
2,579,643	Wellfleet Ltd., Series 2016-2A-A1R (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.27% (a)	10/20/2028	2,580,486
19,000,000	Wellfleet Ltd., Series 2017-2A-A1R (3 Month LIBOR USD + 1.06%)	1.19% (a)	10/20/2029	18,992,132
5,500,000	Wellfleet Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.22% (a)	07/17/2031	5,495,915
10,000,000	Wellfleet Ltd., Series 2021-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/15/2034	10,011,303
Total Collateralized Loan Obligations (Cost \$1,265,996,316)				1,266,427,427

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 11.6%				
4,500,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	4,629,192
6,085,000	AerCap Global Aviation Trust	1.75%	10/29/2024	6,074,138
2,800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	2,901,934
3,000,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	3,109,215
4,000,000	Alibaba Group Holding Ltd.	2.80%	06/06/2023	4,099,879
6,019,000	AstraZeneca PLC	3.50%	08/17/2023	6,283,436
5,165,000	Avolon Holdings Funding Ltd.	3.63% (a)	05/01/2022	5,198,688
800,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	843,012
4,870,000	Axiata SPV2 BHD	4.36%	03/24/2026	5,347,333
1,000,000	Baidu, Inc.	3.50%	11/28/2022	1,021,745
8,000,000	Baidu, Inc.	3.88%	09/29/2023	8,344,616
300,000	Baidu, Inc.	3.08%	04/07/2025	311,447
750,000	Banco Bradesco S.A.	3.20%	01/27/2025	760,680
3,350,000	Banco Continental SAECA	2.75% (a)	12/10/2025	3,257,255
1,800,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	1,780,101
9,350,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25% (a)	09/30/2031	9,246,636
6,100,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	6,033,907
3,600,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	3,774,816
2,500,000	Banco del Estado de Chile	2.70%	01/09/2025	2,555,862
5,600,000	Banco do Brasil S.A.	3.25% (a)	09/30/2026	5,457,760
1,590,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	1,678,030
7,600,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	7,561,734
2,500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (a)	09/14/2025	2,505,762
1,500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	1,503,458
12,200,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (d)	07/06/2022	12,355,184
1,600,000	Banco Santander Chile	2.70%	01/10/2025	1,635,704
4,507,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	4,513,828
12,480,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	12,498,907
4,000,000	Bangkok Bank PCL	3.88%	09/27/2022	4,082,890
2,400,000	Banistmo S.A.	3.65% (a)	09/19/2022	2,426,556
14,000,000	Banistmo S.A.	3.65%	09/19/2022	14,154,910
4,695,000	Bank of Nova Scotia	0.55%	09/15/2023	4,669,733
1,635,000	Bank of Nova Scotia	0.65%	07/31/2024	1,615,412
6,060,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	6,018,494
5,860,000	BAT International Finance PLC	1.67%	03/25/2026	5,758,588
2,000,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	2,048,260
4,071,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	4,246,908
1,000,000	BDO Unibank, Inc.	2.95%	03/06/2023	1,019,340
5,590,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (a)	01/10/2025	5,953,898
4,530,000	BOC Aviation Corporation	1.63% (a)	04/29/2024	4,525,495
5,875,000	BPCE S.A.	2.38% (a)	01/14/2025	5,981,157
1,750,000	Camposol S.A.	6.00%	02/03/2027	1,817,576
3,435,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	3,413,527
6,045,000	Canadian Pacific Railway Company	1.35%	12/02/2024	6,053,506

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,800,000	Central American Bottling Corporation	5.75%	01/31/2027	3,908,642
14,400,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	11,760,912
495,000	CIMB Bank BHD	3.26%	03/15/2022	497,119
11,600,000	CK Hutchison International 21 Ltd.	1.50% (a)	04/15/2026	11,453,225
200,000	CK Hutchison International 21 Ltd.	1.50%	04/15/2026	197,469
6,210,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	0.45% (a)	07/07/2025	6,219,875
5,036,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	5,210,019
6,055,000	Credit Suisse Group AG (3 Month LIBOR USD + 1.24%)	1.44% (a)	06/12/2024	6,121,362
3,655,000	Daimler Trucks Finance North America LLC	1.63% (a)	12/13/2024	3,684,845
5,000,000	DBS Group Holdings Ltd.	1.17% (a)	11/22/2024	4,985,668
1,500,000	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	0.74%	07/25/2022	1,503,797
13,550,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	13,404,947
6,280,000	Deutsche Bank AG	0.90%	05/28/2024	6,228,035
1,173,505	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	1,088,232
196,713	Digicel Group Ltd. (PIK 7.00%)	7.00% (a)(d)	01/18/2022	171,336
8,500,000	Ecopetrol S.A.	5.88%	09/18/2023	9,020,838
2,803,600	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	2,681,293
4,080,860	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	4,090,083
5,074,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	1,706,133
2,850,000	Enbridge, Inc.	0.55%	10/04/2023	2,829,113
10,200,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	10,671,750
200,000	ENN Energy Holdings Ltd.	3.25%	07/24/2022	202,092
500,000	Equate Petrochemical B.V.	4.25%	11/03/2026	544,606
3,200,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	3,222,656
13,086,335	Fenix Power Peru S.A.	4.32%	09/20/2027	13,400,342
21,138,840	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	21,206,245
1,235,000	Geopark Ltd.	6.50%	09/21/2024	1,267,320
1,575,000	Glencore Funding LLC	4.13% (a)	05/30/2023	1,639,945
1,430,000	Glencore Funding LLC	4.13% (a)	03/12/2024	1,504,400
2,305,000	Glencore Funding LLC	4.00% (a)	04/16/2025	2,464,817
9,317,880	GNL Quintero S.A.	4.63%	07/31/2029	9,903,089
5,750,000	Grupo Aval Ltd.	4.75%	09/26/2022	5,859,998
3,615,000	GrupoSura Finance S.A.	5.50%	04/29/2026	3,839,166
16,005,000	HPHT Finance Ltd.	2.88%	11/05/2024	16,550,128
5,425,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	1.16%	11/22/2024	5,411,172
3,000,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	3,194,964
3,156,000	Inkia Energy Ltd.	5.88%	11/09/2027	3,239,366
1,907,979	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,794,692
6,850,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 2.82%)	4.50%	11/21/2029	6,827,429
13,233,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	12,723,860
2,535,000	JDE Peet's NV	0.80% (a)	09/24/2024	2,485,421
200,000	Kallpa Generacion S.A.	4.88%	05/24/2026	211,960
3,600,000	Korea Development Bank	1.25%	06/03/2025	3,593,144
11,000,000	Korea Development Bank	0.80%	04/27/2026	10,712,112
5,600,000	Korea Development Bank	1.00%	09/09/2026	5,473,514

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,500,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	8,569,017
5,300,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	5,343,034
14,700,000	Korea Electric Power Corporation	1.13%	06/15/2025	14,526,608
1,900,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	1,877,589
4,200,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	4,127,274
13,000,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	12,556,685
15,575,000	KT Corporation	1.00%	09/01/2025	15,280,483
3,000,000	KT Corporation	2.50%	07/18/2026	3,103,804
11,800,000	LG Chem Ltd.	3.25%	10/15/2024	12,428,212
6,445,000	Lloyds Banking Group PLC (1 Year CMT Rate + 0.55%)	0.70%	05/11/2024	6,421,383
6,035,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	6,108,226
2,000,000	Malayan Banking BHD (3 Month LIBOR USD + 0.80%)	0.96%	08/16/2024	2,016,104
13,090,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	14,307,854
4,050,000	Millicom International Cellular S.A.	5.13%	01/15/2028	4,204,366
8,100,000	Minejesa Capital B.V.	4.63%	08/10/2030	8,349,156
4,390,000	Mitsubishi UFJ Financial Group, Inc. (1 Year CMT Rate + 0.45%)	0.96%	10/11/2025	4,331,613
7,550,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	0.98%	07/26/2023	7,617,413
5,995,000	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.79%)	0.97%	03/05/2023	6,034,344
7,400,000	Multibank, Inc.	4.38%	11/09/2022	7,546,631
6,380,000	NatWest Group PLC (3 Month LIBOR USD + 1.55%)	1.77%	06/25/2024	6,483,237
7,800,000	NongHyup Bank	1.25% (a)	07/20/2025	7,729,260
2,300,000	NongHyup Bank	1.25%	07/20/2025	2,279,141
16,195,000	ONGC Videsh Ltd.	2.88%	01/27/2022	16,210,595
4,000,000	ONGC Videsh Ltd.	3.75%	05/07/2023	4,117,484
7,849,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	7,562,747
3,000,000	Oversea-Chinese Banking Corporation Ltd.	4.25%	06/19/2024	3,193,371
11,300,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	11,218,866
5,600,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	5,559,792
2,733,605	Panama Metro Line SP	0.00%	12/05/2022	2,709,809
756,544	Panama Metro Line SP	0.00% (a)	12/05/2022	749,958
9,200,000	Pertamina Persero PT	1.40%	02/09/2026	8,945,666
250,000	Petrobras Global Finance B.V.	6.25%	03/17/2024	270,284
3,800,000	Petronas Capital Ltd.	3.13%	03/18/2022	3,817,517
16,800,000	Petronas Capital Ltd.	3.50%	03/18/2025	17,812,486
8,000,000	POSCO	2.38%	11/12/2022	8,095,638
6,550,000	POSCO	2.38%	01/17/2023	6,624,387
2,300,000	POSCO	2.75%	07/15/2024	2,372,952
4,400,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	4,559,204
13,900,000	Qatar Petroleum	1.38%	09/12/2026	13,647,993
2,900,000	Qatar Petroleum	1.38% (a)	09/12/2026	2,847,423
3,250,000	Reliance Holdings, Inc.	4.13%	01/28/2025	3,473,837
19,310,000	Reliance Industries Ltd.	5.40%	02/14/2022	19,399,263
8,035,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	0.57%	01/20/2026	8,036,407
2,700,000	SA Global Sukuk Ltd.	1.60% (a)	06/17/2026	2,661,525

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,500,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	7,393,125
1,868,000	Sable International Finance Ltd.	5.75%	09/07/2027	1,914,233
8,000,000	Saudi Arabian Oil Company	2.75%	04/16/2022	8,057,000
200,000	Saudi Arabian Oil Company	1.25% (a)	11/24/2023	200,224
2,865,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	2,922,859
2,640,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	2,792,019
5,335,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	5,534,387
3,500,000	State Grid Overseas Investment Ltd.	3.13%	05/22/2023	3,599,774
3,500,000	State Grid Overseas Investment Ltd.	1.00%	08/05/2025	3,426,527
6,140,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (a)	09/12/2023	6,120,478
13,200,000	Telefonica Chile S.A.	3.88%	10/12/2022	13,444,926
2,900,000	Temasek Financial Ltd.	2.38%	01/23/2023	2,948,313
9,900,000	Tencent Holdings Ltd.	1.81% (a)	01/26/2026	9,895,100
16,250,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	16,978,813
6,020,000	Toronto-Dominion Bank	0.70%	09/10/2024	5,945,256
7,800,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	8,269,794
8,930,000	UBS Group Funding Switzerland AG (1 Year CMT Rate + 0.83%)	1.01% (a)	07/30/2024	8,904,756
9,515,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	9,968,125
8,900,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	8,785,546
3,600,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	3,618,576
2,915,000	Vedanta Resources Ltd.	7.13%	05/31/2023	2,817,260
1,000,000	Vedanta Resources Ltd.	6.13%	08/09/2024	871,250
5,855,000	Volkswagen Group of America Finance LLC	0.88% (a)	11/22/2023	5,818,449
4,985,000	VTR Comunicaciones SpA	5.13%	01/15/2028	5,092,153
Total Foreign Corporate Bonds (Cost \$908,419,887)				904,225,221

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 2.1%

5,200,000	Abu Dhabi Government International Bond	0.75% (a)	09/02/2023	5,189,314
5,800,000	Abu Dhabi Government International Bond	2.50% (a)	04/16/2025	6,027,360
20,800,000	Brazilian Government International Bond	2.88%	06/06/2025	21,164,000
4,200,000	Chile Government International Bond	3.13%	01/21/2026	4,431,042
2,700,000	Colombia Government International Bond	2.63%	03/15/2023	2,725,677
19,000,000	Colombia Government International Bond	4.50%	01/28/2026	19,923,495
800,000	Indonesia Government International Bond	2.95%	01/11/2023	818,137
2,000,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	2,098,453
4,600,000	Panama Government International Bond	4.00%	09/22/2024	4,892,146
12,500,000	Panama Government International Bond	3.75%	03/16/2025	13,256,375
5,000,000	Perusahaan Penerbit SBSN Indonesia III	3.40%	03/29/2022	5,037,100
1,200,000	Perusahaan Penerbit SBSN Indonesia III	3.75%	03/01/2023	1,242,354
14,100,000	Perusahaan Penerbit SBSN Indonesia III	2.30%	06/23/2025	14,488,455
400,000	Perusahaan Penerbit SBSN Indonesia III	1.50%	06/09/2026	398,800
8,500,000	Perusahaan Penerbit SBSN Indonesia III	1.50% (a)	06/09/2026	8,474,500
14,250,000	Peruvian Government International Bond	2.39%	01/23/2026	14,492,392
1,000,000	Qatar Government International Bond	4.50%	01/20/2022	1,002,780
19,900,000	Qatar Government International Bond	3.25%	06/02/2026	21,217,957
7,000,000	Saudi Government International Bond	2.88%	03/04/2023	7,175,602
11,600,000	Saudi Government International Bond	3.25%	10/26/2026	12,375,936
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$167,931,239)				166,431,875

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Non-Agency Commercial Mortgage Backed Obligations - 15.3%				
5,000,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-AS (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.20% (a)	12/18/2037	4,988,290
16,793,000	ACREC Trust Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.25% (a)	10/16/2036	16,851,775
14,340,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-A2	2.02% (a)	06/15/2054	14,409,386
16,415,000	Arbor Realty Ltd., Series 2020-FL1-AS (Secured Overnight Financing Rate 30 Day Average + 1.51%, 1.40% Floor)	1.56% (a)	02/15/2035	16,429,363
5,000,000	Arbor Realty Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 0.97%, 0.97% Floor)	1.08% (a)	12/15/2035	4,994,065
5,000,000	Arbor Realty Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	12/15/2035	4,994,065
3,000,000	Arbor Realty Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.21% (a)	05/15/2036	3,004,875
7,979,000	Arbor Realty Ltd., Series 2021-FL3-A (1 Month LIBOR USD + 1.07%, 1.07% Floor)	1.18% (a)	08/15/2034	7,987,298
12,019,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	12/15/2036	11,398,518
2,579,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.06% (a)	06/15/2035	2,577,329
225,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.51% (a)	06/15/2035	215,115
35,667,576	Banc of America Commercial Mortgage Trust, Series 2016-UB10-XA	1.78% (b)(e)	07/15/2049	2,243,005
86,245,359	BANK, Series 2017-BNK5-XA	1.04% (b)(e)	06/15/2060	3,276,910
99,375,018	BANK, Series 2017-BNK6-XA	0.80% (b)(e)	07/15/2060	3,399,619
23,574,737	BANK, Series 2019-BN20-XA	0.83% (b)(e)	09/15/2062	1,299,461
194,000,435	BANK, Series 2020-BN26-XA	1.23% (b)(e)	03/15/2063	15,563,122
89,690,062	Barclays Commercial Mortgage Securities LLC, Series 2017-C1-XA	1.44% (b)(e)	02/15/2050	5,301,597
5,017,000	BBCMS Mortgage Trust, Series 2017-DELC-B (1 Month LIBOR USD + 1.03%, 1.03% Floor)	1.14% (a)	08/15/2036	5,008,207
3,389,247	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	10/15/2037	3,383,337
17,989,000	BBCMS Mortgage Trust, Series 2018-TALL-A (1 Month LIBOR USD + 0.72%, 0.72% Floor)	0.83% (a)	03/15/2037	17,807,572
10,696,000	BBCMS Mortgage Trust, Series 2018-TALL-B (1 Month LIBOR USD + 0.97%, 0.97% Floor)	1.08% (a)	03/15/2037	10,469,612
239,242,253	BBCMS Mortgage Trust, Series 2020-C6-XA	1.05% (b)(e)	02/15/2053	16,431,182
59,000,000	BBCMS Mortgage Trust, Series 2020-C6-XB	0.68% (b)(e)	02/15/2053	3,101,193
2,483,760	BDS Ltd., Series 2019-FL4-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.21% (a)	08/15/2036	2,491,303
126,166,973	Benchmark Mortgage Trust, Series 2018-B1-XA	0.50% (b)(e)	01/15/2051	3,102,988
175,409,695	Benchmark Mortgage Trust, Series 2020-B16-XA	0.93% (b)(e)	02/15/2053	11,193,015
35,720,000	Benchmark Mortgage Trust, Series 2020-IG1-XB	0.13% (b)(e)	09/15/2043	442,499
5,605,000	BHMS Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.36% (a)	07/15/2035	5,609,273
8,789,000	BPR Trust, Series 2021-TY-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.16% (a)	09/15/2038	8,786,627
16,859,000	BRSP Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.25% (a)	08/19/2038	16,831,149

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
436,959	BSPRT Issuer Ltd., Series 2018-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.16% (a)	09/15/2035	437,290
13,545,696	BSPRT Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.26% (a)	05/15/2029	13,593,119
20,000,000	BSPRT Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.21% (a)	03/15/2036	19,970,720
11,977,000	BSPRT Issuer Ltd., Series 2021-FL7-A (1 Month LIBOR USD + 1.32%, 1.32% Floor)	1.42% (a)	12/15/2038	12,025,375
16,852,000	BSREP Commercial Mortgage Trust, Series 2021-DC-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.06% (a)	08/15/2038	16,857,541
5,791,000	BX Commercial Mortgage Trust, Series 2021-21M-A (1 Month LIBOR USD + 0.73%, 0.73% Floor)	0.84% (a)	10/15/2036	5,759,389
16,787,000	BX Commercial Mortgage Trust, Series 2021-VOLT-B (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.06% (a)	09/15/2036	16,710,262
16,792,000	BX Commercial Mortgage Trust, Series 2021-XL2-B (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	10/15/2038	16,716,130
15,202,339	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	1.20% (a)	09/15/2037	15,150,559
3,207,387	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	1.44% (a)	09/15/2037	3,133,637
1,771,354	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.09% (a)	09/15/2037	1,715,355
6,441,000	BX Trust, Series 2018-GW-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.91% (a)	05/15/2035	6,438,302
6,013,905	BX Trust, Series 2019-MMP-C (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.56% (a)	08/15/2036	5,960,749
21,263,000	BX Trust, Series 2021-VIEW-A (1 Month LIBOR USD + 1.28%, 1.28% Floor)	1.39% (a)	06/15/2023	21,280,465
11,749,000	BXHPP Trust, Series 2021-FILM-B (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.01% (a)	08/15/2036	11,636,184
7,749,000	BXHPP Trust, Series 2021-FILM-C (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.21% (a)	08/15/2036	7,670,176
1,503,000	BXMT Ltd., Series 2020-FL2-A (Secured Overnight Financing Rate 30 Day Average + 1.01%, 0.90% Floor)	1.06% (a)	02/15/2038	1,502,907
20,000,000	BXMT Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.16% (a)	05/15/2038	19,992,500
25,461,405	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.27% (b)(e)	05/10/2050	1,215,540
95,506,020	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.50% (b)(e)	06/15/2050	6,187,052
42,452,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	0.91% (b)(e)	06/15/2050	1,928,573
116,365,000	CFK Trust, Series 2020-MF2-X	0.77% (a)(b)(e)	03/15/2039	4,377,698
1,333,150	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2-A (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.96% (a)	11/15/2031	1,309,831
12,621,000	CHCP Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 30 Day Average + 1.16%, 1.05% Floor)	1.21% (a)	02/15/2038	12,643,642
7,490,000	CHCP Ltd., Series 2021-FL1-AS (Secured Overnight Financing Rate 30 Day Average + 1.41%, 1.30% Floor)	1.46% (a)	02/15/2038	7,489,835
31,531,685	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.22% (b)(e)	02/10/2049	1,287,644
53,582,770	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(e)	04/15/2049	2,770,685
9,000,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-A (1 Month LIBOR USD + 0.83%, 0.83% Floor)	0.94% (a)	12/15/2036	8,974,158
179,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-D (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.91% (a)	12/15/2036	177,556
242,000	Citigroup Commercial Mortgage Trust, Series 2019-PRM-D	4.35% (a)	05/10/2036	250,171

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,737,000	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 30 Day Average + 1.36%, 1.25% Floor)	1.41% (a)	08/20/2035	1,742,503
16,415,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 30 Day Average + 1.66%, 1.55% Floor)	1.71% (a)	08/20/2035	16,451,868
7,235,659	Commercial Mortgage Pass-Through Certificates, Series 2012-CR2-XA	1.61% (b)(e)	08/15/2045	11,713
100,617,946	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.11% (b)(e)	10/10/2046	1,626,288
18,037,290	Commercial Mortgage Pass-Through Certificates, Series 2013-LC6-XA	1.27% (b)(e)	01/10/2046	128,730
6,386,275	Commercial Mortgage Pass-Through Certificates, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.11% (a)	10/15/2031	6,269,132
150,099,006	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.82% (b)(e)	08/10/2048	3,822,571
21,308,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	09/15/2033	21,182,532
1,802,977	Credit Suisse Commercial Mortgage Securities Corporation, Series 2019-SKLZ-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.36% (a)	01/15/2034	1,813,226
109,414,121	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.19% (b)(e)	06/15/2050	4,641,642
19,612,216	CSAIL Commercial Mortgage Trust, Series 2017-CX9-XA	0.85% (b)(e)	09/15/2050	395,016
10,862,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 2.15%, 1.90% Floor)	2.26% (a)	07/15/2032	10,735,496
583,000	CSMC Trust, Series 2017-MOON-D	3.20% (a)(b)	07/10/2034	583,865
12,925,000	DBCG Mortgage Trust, Series 2017-BBG-B (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.96% (a)	06/15/2034	12,845,533
700,000	DBJPM Mortgage Trust, Series 2016-C3-A5	2.89%	08/10/2049	729,319
21,791,000	EQUUS Mortgage Trust, Series 2021-EQAZ-A (1 Month LIBOR USD + 0.75%, 0.76% Floor)	0.86% (a)	10/15/2038	21,721,796
64,941	Exantas Capital Corporation, Series 2020-RSO8-A (Secured Overnight Financing Rate 30 Day Average + 1.26%, 1.15% Floor)	1.31% (a)	03/15/2035	65,022
15,000,000	Exantas Capital Corporation, Series 2020-RSO8-AS (Secured Overnight Financing Rate 30 Day Average + 1.56%, 1.45% Floor)	1.61% (a)	03/15/2035	15,018,750
9,192,179	Extended Stay America Trust, Series 2021-ESH-A (1 Month LIBOR USD + 1.08%, 1.08% Floor)	1.19% (a)	07/15/2038	9,218,601
19,135,000	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	12/16/2036	19,121,204
20,500,000	FS Rialto, Series 2021-FL2-A (1 Month LIBOR USD + 1.22%, 1.22% Floor)	1.33% (a)	04/16/2028	20,459,328
7,789,000	FS Rialto, Series 2021-FL3-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.36% (a)	11/16/2036	7,818,481
8,222,410	GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.40% (a)	02/22/2036	8,248,269
6,414,999	GPMT Ltd., Series 2021-FL3-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.35% (a)	07/16/2035	6,422,396
20,623,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	2.84% (a)	12/15/2036	20,054,063
11,853,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-A (1 Month LIBOR USD + 1.02%, 1.02% Floor)	1.13% (a)	07/15/2039	11,830,029
2,615,000	GS Mortgage Securities Corporation, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.01% (a)	07/15/2031	2,609,897
108,612,177	GS Mortgage Securities Trust, Series 2017-GS6-XA	1.02% (b)(e)	05/10/2050	5,301,903
131,439,459	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.11% (b)(e)	08/10/2050	6,180,638
152,334,970	GS Mortgage Securities Trust, Series 2017-GS8-XA	0.97% (b)(e)	11/10/2050	6,446,999

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
54,912,097	GS Mortgage Securities Trust, Series 2019-GC42-XA	0.81% (b)(e)	09/01/2052	2,859,009
9,296,000	GSMSC Resecuritization Trust, Series 2021-IP-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.06% (a)	10/15/2036	9,304,751
11,050,000	HGI CRE Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.16% (a)	06/16/2036	11,051,779
8,778,000	HGI CRE Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	09/17/2036	8,781,722
417,144	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	06/15/2032	416,811
5,858,360	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.91% (a)	04/15/2038	5,855,560
4,546,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-E	5.53% (a)(b)	07/15/2046	4,605,852
11,343,372	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-XA	0.86% (b)(e)	07/15/2047	152,209
58,515,406	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.59% (b)(e)	12/15/2049	1,334,186
59,178,200	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-XA	0.34% (a)(b)(e)	01/10/2037	535,267
117,285,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-MKST-XCP	2.63% (a)(b)(e)	12/15/2036	1,173
2,550,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-B	4.35% (b)	11/15/2047	2,643,885
63,629,303	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.21% (b)(e)	11/15/2048	1,674,392
300,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-A5	3.58%	03/15/2049	319,383
25,721,599	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.48% (b)(e)	06/13/2052	2,175,569
15,902,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-MFP-A (1 Month LIBOR USD + 0.96%, 0.96% Floor)	1.07% (a)	07/15/2036	15,890,102
12,664,000	KREF Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.07%, 1.07% Floor)	1.18% (a)	02/15/2039	12,685,111
12,862,000	LCCM, Series 2021-FL2-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	12/13/2038	12,866,334
10,000,000	LCCM, Series 2021-FL3-A (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.55% (a)	11/15/2038	10,038,010
5,750,000	Life Mortgage Trust, Series 2021-BMR-A (1 Month LIBOR USD + 0.70%, 0.70% Floor)	0.81% (a)	03/15/2038	5,744,550
2,179,863	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.24% (a)	05/15/2028	2,179,863
18,273,000	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.61% (a)	05/15/2036	18,267,006
12,821,400	LoanCore Issuer Ltd., Series 2019-CRE3-AS (1 Month LIBOR USD + 1.37%, 1.37% Floor)	1.48% (a)	04/15/2034	12,859,274
9,200,000	LoanCore Issuer Ltd., Series 2021-CRE5-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.41% (a)	07/15/2036	9,211,040
57,661,694	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.86% (a)(b)(e)	03/10/2050	1,486,726
13,700,000	Lument Finance Trust, Series 2021-FL1-A (1 Month LIBOR USD + 1.17%, 1.17% Floor)	1.28% (a)	06/15/2039	13,704,850
8,289,000	MF1 Ltd., Series 2021-FL7-A (1 Month LIBOR USD + 1.08%, 1.08% Floor)	1.19% (a)	10/16/2036	8,287,367
4,940,404	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 30 Day Average + 0.96%, 0.85% Floor)	1.01% (a)	07/15/2036	4,943,561

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,343,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 30 Day Average + 1.31%, 1.20% Floor)	1.36% (a)	07/15/2036	10,370,037
20,750,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.21% (a)	07/16/2036	20,738,235
6,625,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.91% (a)	04/15/2038	6,621,146
5,000,000	MHP, Series 2021-STOR-B (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.01% (a)	07/15/2038	4,988,748
2,161,060	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-C5-XA	1.34% (a)(b)(e)	08/15/2045	5,332
14,363,259	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-LNCX	0.60% (a)(b)(e)	12/15/2046	218,820
1,154,060	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.40% (a)(b)(e)	11/12/2041	2,487
4,824,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2034	4,677,211
2,324,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.46% (a)	11/15/2034	2,127,510
62,619,982	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.34% (b)(e)	06/15/2050	3,257,949
5,711,000	Morgan Stanley Capital Trust, Series 2018-SUN-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.01% (a)	07/15/2035	5,711,161
7,895,000	Morgan Stanley Capital Trust, Series 2019-PLND-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.86% (a)	05/15/2036	7,682,909
18,374,239	Morgan Stanley Capital Trust, Series 2021-ILP-A (1 Month LIBOR USD + 0.78%, 0.78% Floor)	0.89% (a)	11/15/2023	18,330,802
14,862,000	Morgan Stanley Capital Trust, Series 2021-L6-A2	2.13%	06/15/2054	14,979,413
3,675,000	Motel Trust, Series 2021-MTL6-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.01% (a)	09/15/2038	3,675,924
10,082,673	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.06% (a)	06/15/2035	9,975,028
19,570,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	02/15/2036	19,555,459
1,752,088	PFP Ltd., Series 2019-6-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.16% (a)	04/14/2037	1,748,605
9,999,501	PFP Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.96% (a)	04/14/2038	9,962,273
9,999,501	PFP Ltd., Series 2021-7-AS (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.26% (a)	04/14/2038	9,986,392
8,778,000	PFP Ltd., Series 2021-8-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.11% (a)	08/09/2037	8,766,036
11,388,943	Shelter Growth Issuer Ltd., Series 2019-FL2-B (1 Month LIBOR USD + 1.80%, 2.30% Floor)	1.91% (a)	05/15/2036	11,390,754
9,803,000	SREIT Trust, Series 2021-MFP-A (1 Month LIBOR USD + 0.73%, 0.73% Floor)	0.83% (a)	11/15/2038	9,771,613
12,887,000	STWD Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 30 Day Average + 1.51%, 1.40% Floor)	1.56% (a)	07/15/2038	12,894,242
8,900,000	STWD Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	04/18/2038	8,928,364
17,000,000	TPG Real Estate Finance Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	03/15/2038	17,048,875
16,923,000	TRTX Issuer Ltd., Series 2019-FL3-AS (Secured Overnight Financing Rate 30 Day Average + 1.56%, 1.45% Floor)	1.61% (a)	10/15/2034	16,966,374
5,418,497	TTAN, Series 2021-MHC-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.96% (a)	03/15/2038	5,415,765

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,273,484	UBS Commercial Mortgage Trust, Series 2012-C1-XA	1.85% (a)(b)(e)	05/10/2045	43
55,735,101	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.53% (b)(e)	06/15/2050	3,674,247
102,798,752	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.08% (b)(e)	08/15/2050	4,583,550
116,109,359	UBS Commercial Mortgage Trust, Series 2018-C8-XA	0.86% (b)(e)	02/15/2051	5,049,341
26,501,456	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-XA	0.78% (b)(e)	09/15/2058	649,397
177,009,859	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.33% (b)(e)	06/15/2052	13,921,029
15,453,206	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	1.88% (b)(e)	07/15/2053	1,997,305
11,851,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C60-A2	2.04%	08/15/2054	11,921,536
5,081,432	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.26% (a)	02/15/2040	5,097,770
5,081,432	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-B (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.56% (a)	02/15/2040	5,066,373
8,704,693	WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA	1.76% (a)(b)(e)	08/15/2045	27,411
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$1,265,342,241)				1,189,912,413
Non-Agency Residential Collateralized Mortgage Obligations - 16.1%				
21,313,977	Angel Oak Mortgage Trust LLC, Series 2021-7-A1	1.98% (a)(b)	10/25/2066	21,266,973
9,297,027	Arroyo Mortgage Trust, Series 2019-3-A2	3.21% (a)(b)	10/25/2048	9,343,142
5,024,571	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	10/25/2048	5,055,917
459,931	Banc of America Mortgage Securities Trust, Series 2005-E-2A1	2.49% (b)	06/25/2035	435,033
2,498,727	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(h)	06/28/2034	2,516,932
5,557,169	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% (a)(h)	06/28/2034	5,606,440
512,966	BCAP LLC Trust, Series 2011-RR1-8A3	4.99% (a)(b)	09/30/2056	500,575
1,457,726	Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1	2.32% (b)	02/25/2034	1,483,670
164,087	Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A	5.00%	05/25/2034	160,677
7,739,838	BRAVO Residential Funding Trust, Series 2020-RPL1-A1	2.50% (a)(b)	05/26/2059	7,825,176
16,426,913	BRAVO Residential Funding Trust, Series 2021-A-A1	1.99% (a)(h)	10/25/2059	16,317,463
25,746,140	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(h)	04/01/2069	25,637,851
2,970,287	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	0.25%	08/25/2036	2,909,073
5,114,410	CHL Mortgage Pass-Through Trust, Series 2005-3-1A2 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	0.68%	04/25/2035	4,819,243
531,884	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap)	2.49%	03/25/2036	532,630
5,016,808	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(h)	09/25/2059	5,026,395
28,178,855	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (a)(h)	11/25/2070	28,223,784
4,411,927	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% (a)(b)	05/25/2060	4,441,909
6,798,469	COLT Mortgage Loan Trust, Series 2020-2-A1	1.85% (a)(b)	03/25/2065	6,815,144
9,549,710	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (a)(b)	05/25/2065	9,535,081
7,064,671	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (a)(b)	11/25/2066	7,051,456
21,187,346	COLT Mortgage Loan Trust, Series 2021-RPL1-A1	1.67% (a)(b)	09/25/2061	21,049,706
638,191	Countrywide Home Loans, Series 2004-HYB9-1A1	2.51% (b)	02/20/2035	644,553
26,475	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-5A1	5.25%	01/25/2022	16,225
10,806,081	CSMC Mortgage-Backed Trust, Series 2021-NQM5-A3	1.35% (a)(b)	05/25/2066	10,644,273
6,398,680	CSMC Mortgage-Backed Trust, Series 2021-RPL4-A1	1.80% (a)(b)	12/27/2060	6,403,954
39,296,440	CSMC Trust, Series 2019-RP10-A1	2.97% (a)(b)	12/26/2059	39,383,112
14,687,114	CSMC Trust, Series 2020-RPL3-A1	2.69% (a)(b)	03/25/2060	14,749,452

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,476,619	CSMC Trust, Series 2021-NQM1-A2	0.99% (a)(b)	05/25/2065	3,452,880
5,794,365	CSMC Trust, Series 2021-NQM1-A3	1.20% (a)(b)	05/25/2065	5,754,646
3,689,377	Ellington Financial Mortgage Trust, Series 2020-1-A1	2.01% (a)(b)	05/25/2065	3,699,714
1,957,944	First Horizon Mortgage Pass-Through Trust, Series 2007-AR2-1A1	2.59% (b)	08/25/2037	919,397
5,356,930	GCAT LLC, Series 2020-3-A1	2.98% (a)(h)	09/25/2025	5,399,373
7,546,133	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (a)(b)	01/25/2059	7,611,152
2,529,034	GSR Mortgage Loan Trust, Series 2005-9F-2A2	6.00%	01/25/2036	1,761,646
686,070	GSR Mortgage Loan Trust, Series 2005-AR7-3A1	2.34% (b)	11/25/2035	664,243
17,015,466	Invitation Homes Trust, Series 2018-SFR1-A (1 Month LIBOR USD + 0.70%)	0.81% (a)	03/17/2037	17,034,978
43,077	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	43,720
20,107,587	Legacy Mortgage Asset Trust 2019-GS7, Series 2019-GS7-A1	3.25% (a)(h)	11/25/2059	20,184,965
21,718,578	Legacy Mortgage Asset Trust, Series 2019-GS3-A1	3.75% (a)(h)	04/25/2059	21,813,507
10,206,189	Legacy Mortgage Asset Trust, Series 2019-GS4-A1	3.44% (a)(h)	05/25/2059	10,221,857
7,834,293	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(h)	05/25/2059	7,860,040
22,049,338	Legacy Mortgage Asset Trust, Series 2019-GS6-A1	3.00% (a)(h)	06/25/2059	22,105,819
5,143,074	Legacy Mortgage Asset Trust, Series 2020-GS4-A1	3.25% (a)(h)	02/25/2060	5,175,130
38,185,358	Legacy Mortgage Asset Trust, Series 2020-GS5-A1	3.25% (a)(h)	06/25/2060	38,644,315
4,542,925	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (a)(h)	01/25/2060	4,569,763
1,170,925	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (a)(h)	10/25/2066	1,170,307
13,652,066	Legacy Mortgage Asset Trust, Series 2021-GS2-A1	1.75% (a)(h)	04/25/2061	13,546,719
23,101,190	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (a)(h)	07/25/2061	22,907,755
31,009,388	Legacy Mortgage Asset Trust, Series 2021-GS4-A1	1.65% (a)(h)	11/25/2060	30,668,508
18,214,241	Legacy Mortgage Asset Trust, Series 2021-SL1-A	1.99% (a)(b)	09/25/2060	18,105,010
20,800,000	LHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (a)(b)	09/25/2026	20,726,622
2,189,483	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.16% (b)	04/25/2036	1,525,847
1,129,222	Merrill Lynch Mortgage Investors Trust, Series 2005-3-2A	2.11% (b)	11/25/2035	1,124,404
4,381,158	MFA LLC, Series 2021-NPL1-A1	2.36% (a)(h)	03/25/2060	4,361,327
18,065,802	MFT Trust, Series 2021-NQM2-A1	1.03% (a)(b)	11/25/2064	17,912,761
2,340,343	MFT Trust, Series 2021-NQM2-A2	1.32% (a)(b)	11/25/2064	2,324,929
6,591,025	Mill City Mortgage Loan Trust, Series 2017-3-A1	2.75% (a)(b)	01/25/2061	6,679,197
7,105	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	01/25/2022	6,879
25,000,000	New York Mortgage Trust, Series 2021-BPL1-A1	2.24% (a)(h)	05/25/2026	24,847,080
473,840	Oaktown Ltd., Series 2019-1A-M1A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.50% (a)	07/25/2029	474,028
2,120,196	OBX Trust, Series 2018-1-A2 (1 Month LIBOR USD + 0.65%)	0.75% (a)	06/25/2057	2,124,367
9,228,881	OSAT Trust, Series 2020-RPL1-A1	3.07% (a)(h)	12/26/2059	9,241,535
14,708,447	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(h)	09/27/2060	14,591,321
4,807,983	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (a)(h)	06/27/2060	4,751,450
33,852,459	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (a)(h)	07/25/2051	33,629,432
26,965,798	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(h)	02/25/2061	26,656,206
9,617,021	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(h)	07/25/2051	9,541,946
24,537,675	Pretium Mortgage Credit Partners LLC, Series 2021-RN3-A1	1.84% (a)(h)	09/25/2051	24,109,338
9,147,644	PRPM LLC, Series 2020-4-A1	2.95% (a)(h)	10/25/2025	9,133,849
21,062,315	PRPM LLC, Series 2021-1-A1	2.12% (a)(b)	01/25/2026	20,951,327
16,540,099	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	16,436,485
16,544,618	PRPM LLC, Series 2021-3-A1	1.87% (a)(h)	04/25/2026	16,460,467

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
19,306,511	PRPM LLC, Series 2021-4-A1	1.87% (a)(h)	04/25/2026	19,123,798
13,383,560	PRPM LLC, Series 2021-5-A1	1.79% (a)(h)	06/25/2026	13,267,601
20,390,942	PRPM LLC, Series 2021-6-A1	1.79% (a)(h)	07/25/2026	20,226,226
35,248,955	PRPM LLC, Series 2021-7-A1	1.87% (a)(h)	08/25/2026	34,907,399
4,800,009	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC1-A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.64%	03/25/2036	4,627,815
1,393,419	Starwood Mortgage Residential Trust, Series 2020-3-A1	1.49% (a)(b)	04/25/2065	1,395,503
34,859,426	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (a)(b)	09/25/2066	34,734,486
114,884	Structured Asset Securities Corporation, Series 2003-24A-1A3	2.47% (b)	07/25/2033	120,045
45,000,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% (a)(h)	03/25/2023	45,114,219
14,550,763	VCAT Asset Securitization LLC, Series 2021-NPL6-A1	1.92% (a)(h)	09/25/2051	14,325,258
26,451,414	VCAT LLC, Series 2021-NPL1-A1	2.29% (a)(h)	12/26/2050	26,435,610
8,407,752	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(h)	05/25/2051	8,329,181
31,549,544	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(h)	08/25/2051	31,093,407
11,626,425	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(h)	08/25/2051	11,475,200
4,182,836	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(b)	07/25/2049	4,264,004
7,368,253	Velocity Commercial Capital Loan Trust, Series 2021-1-M1	1.79% (a)(b)	05/25/2051	7,183,726
28,229,063	Velocity Commercial Capital Loan Trust, Series 2021-2-A	1.52% (a)(b)	08/25/2051	27,697,933
6,417,232	Velocity Commercial Capital Loan Trust, Series 2021-2-M1	1.82% (a)(b)	08/25/2051	6,287,946
11,460,948	Vericrest Opportunity Loan Trust, Series 2021-4-A3	1.35% (a)(b)	07/25/2066	11,255,726
27,642,837	Vericrest Opportunity Loan Trust, Series 2021-NP11-A1	1.87% (a)(h)	08/25/2051	27,467,277
4,757,246	Verus Securitization Trust, Series 2020-2-A1	2.23% (a)(b)	05/25/2060	4,767,279
4,460,413	Verus Securitization Trust, Series 2020-INV1-A1	1.98% (a)(b)	03/25/2060	4,477,413
9,850,334	Verus Securitization Trust, Series 2021-7-A1	1.83% (a)(b)	10/25/2066	9,835,900
11,190,227	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(h)	05/25/2051	11,149,190
16,247,315	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(h)	02/27/2051	16,157,949
9,955,462	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(h)	02/27/2051	9,912,178
8,570,566	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(h)	03/27/2051	8,538,930
7,270,067	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(h)	04/25/2051	7,233,772
30,314,647	VOLT LLC, Series 2021-NPL8-A1	2.12% (a)(h)	04/25/2051	30,215,646
5,801,095	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(h)	05/25/2051	5,775,407
167,436	Washington Mutual Mortgage Pass-Through Certificates, Series 2002-AR16-A	2.33% (b)	12/25/2032	172,410
316,886	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	312,063
5,000,000	ZH Trust, Series 2021-2-A	2.35% (a)	10/17/2027	4,998,645
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,259,840,546)				1,252,201,222
US Corporate Bonds - 5.2%				
5,950,000	AbbVie, Inc.	2.30%	11/21/2022	6,034,324
6,068,000	American Express Company (3 Month LIBOR USD + 0.65%)	0.83%	02/27/2023	6,088,319
6,085,000	American Honda Finance Corporation	0.75%	08/09/2024	6,019,881
6,086,000	American Tower Corporation	2.40%	03/15/2025	6,253,907
2,610,000	Anthem, Inc.	3.30%	01/15/2023	2,678,531
5,744,000	Anthem, Inc.	3.50%	08/15/2024	6,069,002
5,754,000	AT&T, Inc.	4.45%	04/01/2024	6,144,793
9,005,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.75% (a)	05/24/2024	9,032,746

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,405,000	Atmos Energy Corporation	0.63%	03/09/2023	2,396,411
1,900,000	Avery Dennison Corporation	0.85%	08/15/2024	1,873,553
7,834,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	0.97%	03/05/2024	7,874,284
3,615,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.74%	04/22/2025	3,630,592
5,825,000	Boeing Company	4.51%	05/01/2023	6,085,743
2,395,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	2,383,719
5,685,000	Campbell Soup Company	3.95%	03/15/2025	6,082,677
1,550,000	Capital One Financial Corporation	3.20%	01/30/2023	1,587,978
3,795,000	Capital One Financial Corporation	3.90%	01/29/2024	3,995,472
5,235,000	Cardinal Health, Inc.	3.08%	06/15/2024	5,431,790
2,535,000	Cardinal Health, Inc.	3.50%	11/15/2024	2,678,062
5,995,000	Carrier Global Corporation	2.24%	02/15/2025	6,143,196
1,995,000	Cigna Corporation	0.61%	03/15/2024	1,979,362
4,330,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.19%	06/01/2024	4,378,412
1,730,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	1,726,430
5,919,000	Conagra Brands, Inc.	4.30%	05/01/2024	6,301,681
1,392,000	Dell International LLC	5.45%	06/15/2023	1,468,897
825,000	Dell International LLC	4.00%	07/15/2024	875,875
2,975,000	Dell International LLC	5.85%	07/15/2025	3,374,765
5,595,000	Dollar Tree, Inc.	4.00%	05/15/2025	6,014,997
620,000	DTE Energy Company	2.25%	11/01/2022	628,305
2,410,000	DTE Energy Company	2.53%	10/01/2024	2,482,106
3,005,000	DTE Energy Company	1.05%	06/01/2025	2,946,623
6,150,000	Entergy Corporation	0.90%	09/15/2025	5,961,889
5,925,000	Equinix, Inc.	1.25%	07/15/2025	5,824,398
5,385,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	6,079,592
5,674,000	Exxon Mobil Corporation	1.57%	04/15/2023	5,739,668
5,770,000	General Mills, Inc.	3.70%	10/17/2023	6,040,049
5,620,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	6,308,161
5,657,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	5,986,129
5,542,000	HCA, Inc.	5.00%	03/15/2024	5,962,478
5,160,000	Hyatt Hotels Corporation	1.30%	10/01/2023	5,161,772
4,895,000	Hyundai Capital America	2.85% (a)	11/01/2022	4,980,285
1,025,000	Hyundai Capital America	1.00% (a)	09/17/2024	1,007,892
4,105,000	JPMorgan Chase & Company	3.90%	07/15/2025	4,445,612
1,565,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	1,574,401
6,025,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	5,985,954
2,965,000	Kinder Morgan Energy Partners LP	3.95%	09/01/2022	3,005,078
5,475,000	Marriott International, Inc.	3.60%	04/15/2024	5,728,782
5,602,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	5,927,811
1,710,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	1,704,432
5,290,000	McDonald's Corporation	2.63%	01/15/2022	5,293,378
600,000	McDonald's Corporation	3.35%	04/01/2023	617,809
6,100,000	Microchip Technology, Inc.	0.97%	02/15/2024	6,049,453
6,020,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	6,000,664

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,865,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	5,848,378
5,388,000	Mosaic Company	4.25%	11/15/2023	5,669,412
1,365,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	1,341,990
5,469,000	Northrop Grumman Corporation	2.93%	01/15/2025	5,700,903
6,360,000	NVIDIA Corporation	0.58%	06/14/2024	6,304,036
3,925,000	Omnicom Group, Inc.	3.65%	11/01/2024	4,162,899
5,340,000	Pacific Gas and Electric Company	1.75%	06/16/2022	5,340,039
5,440,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	5,609,280
5,520,000	PepsiCo, Inc.	0.75%	05/01/2023	5,528,772
932,000	Phillips 66	3.85%	04/09/2025	994,478
2,265,000	Phillips 66	1.30%	02/15/2026	2,218,120
270,000	Pioneer Natural Resources Company	0.55%	05/15/2023	269,051
2,485,000	Pioneer Natural Resources Corporation	0.75%	01/15/2024	2,452,430
3,880,000	PNC Bank N.A.	3.25%	06/01/2025	4,126,491
1,905,000	PNC Funding Corporation	3.30%	03/08/2022	1,910,302
4,610,000	Public Service Enterprise Group, Inc.	0.84%	11/08/2023	4,593,871
5,535,000	Republic Services, Inc.	2.50%	08/15/2024	5,699,323
6,315,000	Royalty Pharma PLC	0.75%	09/02/2023	6,277,572
5,665,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	5,946,333
6,035,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	6,209,360
5,930,000	Simon Property Group LP	2.00%	09/13/2024	6,038,866
5,950,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	5,963,279
5,445,000	Southwest Airlines Company	4.75%	05/04/2023	5,704,064
1,535,000	Synchrony Financial	2.85%	07/25/2022	1,550,814
2,087,000	Synchrony Financial	4.38%	03/19/2024	2,202,954
2,233,000	Synchrony Financial	4.25%	08/15/2024	2,366,451
2,055,000	Target Corporation	2.90%	01/15/2022	2,056,681
3,775,000	Target Corporation	2.25%	04/15/2025	3,893,133
6,070,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	6,051,219
5,900,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	5,843,939
4,515,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.45%	06/09/2025	4,511,265
3,815,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	3,786,611
5,675,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	5,788,705
1,640,000	Viatris, Inc.	1.13%	06/22/2022	1,643,871
6,130,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	6,183,899
5,715,000	Welltower, Inc.	3.63%	03/15/2024	6,013,505
2,205,000	Williams Companies, Inc.	4.30%	03/04/2024	2,327,912
3,195,000	Williams Companies, Inc.	4.55%	06/24/2024	3,420,920
5,990,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	5,976,673
Total US Corporate Bonds (Cost \$404,819,275)				403,575,921
US Government and Agency Mortgage Backed Obligations - 4.2%				
109,891,540	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.31% (b)(e)	03/25/2023	1,131,674
728,377	Federal Home Loan Mortgage Corporation, Pool 840632 (12 Month LIBOR USD + 1.62%, 1.62% Floor, 7.69% Cap)	1.94%	05/01/2045	757,321

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
150,568	Federal Home Loan Mortgage Corporation, Pool N70081	5.50%	07/01/2038	165,100
26,304,977	Federal Home Loan Mortgage Corporation, Pool SB8092	1.50%	03/01/2036	26,406,644
12,010,462	Federal Home Loan Mortgage Corporation, Pool SB8511	2.00%	05/01/2036	12,352,735
16,671	Federal Home Loan Mortgage Corporation, Series 3872-BA	4.00%	06/15/2041	17,674
183,085	Federal Home Loan Mortgage Corporation, Series 4050-BC	2.00%	05/15/2041	183,743
1,363,225	Federal Home Loan Mortgage Corporation, Series 4203-NB	2.00%	10/15/2040	1,375,551
8,331,261	Federal Home Loan Mortgage Corporation, Series 4211-AP	1.60%	03/15/2043	8,368,783
4,956,197	Federal Home Loan Mortgage Corporation, Series 4484-CD	1.75%	07/15/2030	5,007,231
7,676,044	Federal Home Loan Mortgage Corporation, Series 5105-NH	2.00%	02/25/2037	7,730,696
19,497	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	20,409
2,134,268	Federal National Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.39% Cap)	1.88%	11/01/2042	2,234,589
886,982	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	930,348
2,766,164	Federal National Mortgage Association, Pool AL9932	3.04% (b)	01/01/2024	2,851,925
1,743,351	Federal National Mortgage Association, Pool BC0057 (12 Month LIBOR USD + 1.60%, 1.60% Floor, 7.43% Cap)	1.90%	12/01/2045	1,807,215
9,166,000	Federal National Mortgage Association, Pool BL0606	3.85%	11/01/2028	9,979,847
1,418,241	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.56%, 1.56% Floor, 6.99% Cap)	1.82%	05/01/2045	1,481,650
43,961,807	Federal National Mortgage Association, Pool FM5470	2.00%	01/01/2036	45,181,886
16,647,476	Federal National Mortgage Association, Pool MA4176	2.00%	11/01/2040	16,817,282
58,865	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	63,900
9,125,549	Federal National Mortgage Association, Series 2019-M21-3A1	2.10%	06/25/2034	9,300,240
12,667,218	Federal National Mortgage Association, Series 2020-M49-1A1	1.26% (b)	11/25/2030	12,487,539
19,287,446	Federal National Mortgage Association, Series 2020-M55-A1	1.70% (b)	12/25/2032	19,492,362
15,335,544	Federal National Mortgage Association, Series 2021-21-HG	2.00%	11/25/2047	15,467,864
15,777,085	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	15,890,475
28,167,896	Federal National Mortgage Association, Series 2021-M10-A1	1.58% (b)	04/25/2033	28,324,664
9,891,440	Federal National Mortgage Association, Series 2021-M5-A1	1.46% (b)	01/25/2033	9,866,542
41,664,999	Federal National Mortgage Association, Series 2021-M6-A1	1.48% (b)	03/25/2033	41,563,315
27,888,808	Federal National Mortgage Association, Series 2021-M7-A1	1.72% (b)	03/25/2031	28,155,071
Total US Government and Agency Mortgage Backed Obligations (Cost \$329,706,140)				325,414,275
US Government and Agency Obligations - 7.8%				
37,300,000	United States Treasury Notes	0.38%	03/31/2022	37,325,752
125,100,000	United States Treasury Notes	0.13%	02/28/2023	124,606,442
156,600,000	United States Treasury Notes	0.13%	04/30/2023	155,780,296
174,500,000	United States Treasury Notes	0.50%	11/30/2023	173,845,625
62,900,000	United States Treasury Notes	0.38%	04/15/2024	62,275,914
56,000,000	United States Treasury Notes	1.00%	12/15/2024	56,067,812
Total US Government and Agency Obligations (Cost \$611,928,907)				609,901,841
Common Stocks - 0.0%				
89,329	Frontera Energy Corporation (g)			727,136
Total Common Stocks (Cost \$8,231,569)				727,136

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 6.6%				
171,762,748	First American Government Obligations Fund - Class U	0.03% (f)		171,762,748
171,757,453	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (f)		171,757,453
171,757,454	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (f)		171,757,454
Total Short Term Investments (Cost \$515,277,655)				515,277,655
Total Investments - 99.9% (Cost \$7,880,964,709)				7,775,075,638
Other Assets in Excess of Liabilities - 0.1%				9,713,729
NET ASSETS - 100.0%				\$ 7,784,789,367

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
 - (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
 - (c) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
 - (d) Perpetual maturity. The date disclosed is the next call date of the security.
 - (e) Interest only security
 - (f) Seven-day yield as of period end
 - (g) Non-income producing security
 - (h) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	16.3%
Non-Agency Residential Collateralized Mortgage Obligations	16.1%
Non-Agency Commercial Mortgage Backed Obligations	15.3%
Foreign Corporate Bonds	11.6%
Asset Backed Obligations	8.4%
US Government and Agency Obligations	7.8%
Short Term Investments	6.6%
Bank Loans	6.3%
US Corporate Bonds	5.2%
US Government and Agency Mortgage Backed Obligations	4.2%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.1%
Common Stocks	0.0% (i)
Other Assets and Liabilities	0.1%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	16.3%
Non-Agency Residential Collateralized Mortgage Obligations	16.1%
Non-Agency Commercial Mortgage Backed Obligations	15.3%
Asset Backed Obligations	8.4%
US Government and Agency Obligations	7.8%
Short Term Investments	6.6%
Banking	5.7%
US Government and Agency Mortgage Backed Obligations	4.2%
Utilities	2.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.1%
Energy	2.0%
Telecommunications	1.2%
Transportation	1.1%
Business Equipment and Services	1.0%
Healthcare	1.0%
Pharmaceuticals	0.9%
Media	0.9%
Food Products	0.6%
Technology	0.6%
Chemicals/Plastics	0.5%
Electronics/Electric	0.5%
Food Service	0.4%
Containers and Glass Products	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Automotive	0.4%
Retailers (other than Food/Drug)	0.4%
Finance	0.3%
Building and Development (including Steel/Metals)	0.3%
Aerospace & Defense	0.2%
Insurance	0.2%
Industrial Equipment	0.2%
Leisure	0.2%
Chemical Products	0.2%
Real Estate	0.2%
Conglomerates	0.2%
Financial Intermediaries	0.1%
Environmental Control	0.1%
Diversified Manufacturing	0.1%
Commercial Services	0.1%
Beverage and Tobacco	0.1%
Mining	0.1%
Consumer Products	0.0% (i)
Construction	0.0% (i)
Other Assets and Liabilities	0.1%
	<u>100.0%</u>

(i) Represents less than 0.05% of net assets

DoubleLine Floating Rate Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Bank Loans - 81.6%				
Aerospace & Defense - 2.9%				
890,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/20/2028	923,771
545,000	Air Canada, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	08/11/2028	545,292
415,851	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/29/2027	392,459
197,917	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	12/15/2023	194,340
1,655,463	Brown Group Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	06/07/2028	1,654,429
585,306	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	04/06/2026	571,094
314,680	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	04/06/2026	307,040
665,000	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2028	663,421
939,314	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	914,605
570,000	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/22/2028	568,971
449,850	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	475,606
1,773,615	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/01/2028	1,777,411
370,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/20/2027	392,200
1,540,887	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/21/2028	1,549,902
				<u>10,930,541</u>
Automotive - 1.6%				
535,000	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	10/20/2028	539,395
597,194	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/28/2024	462,796
431,056	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	04/30/2026	429,386
951,833	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	05/04/2028	953,918
1,108,739	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/28/2027	1,109,665
884,009	Truck Hero, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	01/31/2028	881,043
	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan			
550,354	(1 Month LIBOR USD + 3.00%)	3.18%	02/05/2026	543,362
382,450	(3 Month LIBOR USD + 3.00%)	3.18%	02/05/2026	377,590

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
778,050	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/11/2028	777,906
				6,075,061
Beverage and Tobacco - 0.4%				
585,285	Arctic Glacier USA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/20/2024	553,981
959,896	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	03/31/2028	950,897
				1,504,878
Building and Development (including Steel/Metals) - 2.7%				
249,375	Aegion Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/17/2028	250,829
183,150	American Residential Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/15/2027	183,379
228,850	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/06/2025	222,200
1,757,973	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	1,752,699
398,148	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (a)	06/30/2027	398,148
228,647	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	228,833
78,600	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2027	78,731
1,244,051	LBM Acquisition LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/17/2027	1,234,821
1,574,641	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	12/28/2027	1,562,335
1,251,376	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	1,244,725
1,780,538	SRS Distribution, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/02/2028	1,779,184
482,575	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/06/2028	483,480
674,627	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	05/01/2025	661,134
				10,080,498
Business Equipment and Services - 10.0%				
808,888	AlixPartners, LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	02/04/2028	806,287
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
736,340	(1 Month LIBOR USD + 3.50%)	3.60%	02/01/2027	726,908
362,675	(1 Month LIBOR USD + 3.50%)	3.59%	02/01/2027	358,029
630,000	APX Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/10/2028	629,868
466,488	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	457,417
991,545	Camelot U.S. Acquisition 1 Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/30/2026	985,967

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
791,511	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.63%	08/21/2026	781,700
937,650	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/17/2028	939,239
1,859,982	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	1,864,492
1,570,000	EAB Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/16/2028	1,563,461
513,713	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	07/28/2028	514,997
710,000	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	11/17/2028	711,108
470,013	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	01/29/2027	468,628
1,415,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.36%	10/30/2026	1,414,858
879,146	Grab Holdings, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	883,907
994,705	Greeneden U.S. Holdings II LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	999,370
1,155,857	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%)	3.97%	03/13/2028	1,150,558
1,442,750	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%)	4.97%	03/31/2028	1,448,362
1,754,159	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	12/01/2025	1,757,010
856,735	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	12/01/2027	859,142
2,470,000	Mitchell International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/16/2028	2,459,194
130,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%, 0.50% Floor)	7.00%	10/15/2029	131,072
1,337,833	National Intergovernmental Purchasing Alliance Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	05/23/2025	1,331,706
1,768,329	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/30/2027	1,770,539
201,370	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.11%	01/21/2028	201,027
1,597,671	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	01/29/2025	1,580,695
778,050	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	10/20/2028	777,466
339,692	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	02/22/2024	332,219
360,744	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/17/2027	356,686
226,306	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/17/2027	223,760
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)			
47,832	(1 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	46,616
117,106	(3 Month LIBOR USD + 2.50%)	2.63%	01/23/2025	114,130

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,104,450	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/06/2028	1,109,359
1,840,000	SWF Holdings I Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/06/2028	1,827,350
659,572	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/02/2026	661,221
237,000	TGP Holdings III LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	06/29/2028	236,308
1,994,962	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/06/2026	1,989,267
17,846	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	07/14/2028	17,807
931,316	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	07/14/2028	929,337
655,000	Trans Union LLC, Senior Secured First Lien Term Loan	2.75% (f)	12/01/2028	654,181
534,000	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	550,386
192,801	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.22%	05/29/2026	161,086
798,000	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	08/01/2025	798,168
				37,580,888
Chemicals/Plastics - 5.0%				
1,328,325	Alpha 3 B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/17/2028	1,327,448
912,865	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	915,932
368,841	Cyanco Intermediate 2 Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/17/2025	365,429
1,470,000	Diamond (BC) B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/29/2028	1,467,354
1,199,228	Gemini HDPE LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	1,199,599
194,513	Geon Performance Solutions LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	08/18/2028	196,458
483,111	Groupe Solmax, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/29/2028	483,715
742,386	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.64%	07/01/2026	743,548
180,000	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/06/2028	179,401
915,400	INEOS US Petrochem LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	01/29/2026	913,876
500,000	Kraton Corporation, Senior Secured First Lien Term Loan	3.75% (f)	11/18/2028	500,940
1,151,145	Lummus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2027	1,145,953
1,215,601	Natgasoline LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.63%	11/14/2025	1,208,004
640,000	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/09/2028	638,800
883,402	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.87%	10/15/2025	885,058

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	PQ Corporation, Senior Secured First Lien Term Loan			
444,168	(1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	06/09/2028	444,446
172,732	(3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	06/09/2028	172,840
891,800	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	07/31/2026	890,315
705,000	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	10/02/2028	704,605
155,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.75%, 0.50% Floor)	7.25%	09/21/2029	154,903
898,290	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/01/2025	896,327
274,400	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	07/01/2026	274,080
253,725	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	06/02/2028	253,249
1,487,466	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	1,462,365
1,220,000	W.R. Grace Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	09/22/2028	1,223,660
				18,648,305
Containers and Glass Products - 1.3%				
417,842	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.13%	06/30/2025	414,685
1,080,647	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	08/04/2027	1,079,124
723,702	Kleopatra Finco SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.25%	02/12/2026	706,514
1,767,011	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	03/03/2028	1,756,700
9,987	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	09/15/2028	9,995
837,078	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/17/2024	838,321
174,717	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	09/15/2028	174,854
				4,980,193
Cosmetics/Toiletries - 0.3%				
	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan			
352,254	(1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	342,844
821,926	(3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	799,968
				1,142,812
Electronics/Electric - 14.4%				
1,395,396	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.65%	02/27/2025	1,388,544
311,458	Acuris Finance US, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	02/16/2028	312,960
1,568,118	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	1,563,218
175,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	175,020

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
987,693	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/19/2024	988,433
595,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.50%, 0.75% Floor)	6.25%	09/19/2025	601,268
2,135,000	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	5.75%	10/25/2028	2,101,203
515,000	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 8.88%, 0.75% Floor)	9.63%	10/25/2029	508,563
940,524	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	05/08/2028	928,768
921,394	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/16/2025	916,847
629,116	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.88%	10/02/2025	625,970
1,582,875	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.97%	01/29/2027	1,571,004
1,970,000	Chariot Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/03/2028	1,970,621
459,188	Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	4.47%	05/13/2027	458,949
937,520	Constant Contact, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/10/2028	938,106
1,100,000	Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/16/2028	1,098,229
652,461	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/29/2024	652,255
1,337,487	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	10/16/2026	1,336,651
585,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	7.10%	02/19/2029	587,437
1,470,156	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	1,473,574
180,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor)	8.00%	12/01/2028	181,743
1,681,606	DG Investment Intermediate Holdings 2, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	03/31/2028	1,683,187
150,000	DG Investment Intermediate Holdings 2, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	03/19/2029	150,375
1,114,400	Endurance International Group, Inc., The, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/10/2028	1,106,566
441,663	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/22/2027	441,250
858,772	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	863,065
915,448	Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	917,228
1,120,732	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/10/2025	1,117,628
586,017	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	588,947
446,566	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	07/07/2025	451,255
1,070,000	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	10/27/2028	1,067,994

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,198,975	Ingram Micro, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/30/2028	1,200,923
937,419	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.86%	08/31/2027	933,510
1,344,266	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/01/2027	1,349,475
783,430	Mirion Technologies (US), Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	10/20/2028	782,870
243,163	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	243,263
1,650,863	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	06/02/2028	1,652,835
1,860,846	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	04/26/2024	1,866,084
1,610,000	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/31/2028	1,605,854
1,195,963	Rackspace Technology Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	02/15/2028	1,188,601
1,640,888	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	04/24/2028	1,638,073
653,363	Red Planet Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/02/2028	650,749
832,913	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/27/2028	798,034
1,005,724	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/30/2025	997,552
400,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	7.09%	05/29/2026	402,250
1,662,530	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	08/01/2025	1,656,820
560,000	Skillsoft Finance II, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	07/14/2028	563,268
477,276	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2024	471,417
990,019	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.25%	10/07/2027	990,885
1,226,333	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.69%	03/05/2027	1,218,668
975,150	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	06/30/2026	969,055
110,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.35%	03/03/2028	110,573
400,846	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	04/04/2025	401,570
1,480,690	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	05/04/2026	1,475,440
454,191	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	05/04/2026	453,442
230,000	UKG, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	5.75%	05/03/2027	231,390
331,577	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/27/2025	332,406
978,597	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/26/2027	976,151
				53,928,016

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Energy - 1.7%				
1,781,050	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/05/2028	1,779,189
420,649	Delek US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/31/2025	409,439
700,000	Freeport LNG Investments, LLLP, Senior Secured First Lien Term Loan (4 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/21/2028	694,204
468,825	GIP II BLUE HOLDING LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	09/29/2028	468,532
292,186	Gulf Finance LLC, Senior Secured First Lien	7.75% (f)	08/25/2026	274,017
75,783	Lealand Finance Company B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	1.09%	06/30/2025	34,229
624,913	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	11/22/2028	618,351
615,000	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	10/05/2028	611,879
474,597	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/11/2026	460,096
714,287	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.25%	09/27/2024	712,504
326,658	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	319,104
				<u>6,381,544</u>
Environmental Control - 0.8%				
1,474,219	Packers Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/06/2028	1,466,848
1,333,300	WIN Waste Innovations Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	03/24/2028	1,332,966
				<u>2,799,814</u>
Financial Intermediaries - 2.3%				
1,226,925	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	10/22/2026	1,223,287
1,760,588	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/02/2028	1,761,468
227,877	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	06/16/2028	229,586
1,975,000	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	04/21/2028	1,976,442
1,045,824	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.84%	03/27/2026	1,041,902
689,255	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	04/07/2028	689,730
755,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	6.85%	07/20/2026	759,326
365,000	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	2.75%	10/16/2028	365,000
612,097	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/01/2028	614,392
				<u>8,661,133</u>

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Food Products - 0.9%				
1,040,000	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	11/17/2028	1,038,050
1,307,339	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.79%	05/23/2025	1,300,802
850,000	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	08/28/2028	850,000
296,101	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	10/22/2025	296,554
				<u>3,485,406</u>
Food Service - 1.5%				
1,343,889	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	07/31/2028	1,349,285
545,513	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/15/2027	538,898
969,115	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	07/21/2025	945,696
1,246,380	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/15/2027	1,248,131
630,000	MIC Glen LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/21/2028	626,800
131,111	Osmosis Buyer Limited, Senior Secured First Lien Term Loan	4.50% (f)	07/30/2028	131,637
820,000	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/03/2028	818,274
				<u>5,658,721</u>
Healthcare - 10.3%				
1,880,288	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/23/2027	1,879,846
1,041,640	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	01/05/2026	1,037,734
327,336	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	04/22/2024	311,787
752,442	Athenahealth, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	02/11/2026	753,476
353,774	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan	4.25% (f)	07/15/2028	352,700
1,517,423	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	07/17/2028	1,512,818
1,040,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	7.50%	12/10/2029	1,038,700
1,640,379	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	07/24/2026	1,635,252
1,975,050	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	09/29/2028	1,977,766
1,041,427	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	10/10/2025	841,280
49,622	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	49,853
344,112	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	03/14/2025	343,314
584,100	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	582,494

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,860,650	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	04/30/2025	1,860,259
497,285	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	498,078
149,600	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/19/2027	150,442
1,635,909	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	08/31/2026	1,636,359
1,555,000	Mozart Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	3.75% (f)	10/21/2028	1,556,407
1,407,683	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/02/2028	1,411,055
314,954	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.47%	10/24/2025	312,040
1,854,060	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	03/31/2027	1,850,584
593,831	Pearl Intermediate Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/14/2025	587,985
568,014	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/14/2025	568,653
1,091,750	Phoenix Guarantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/05/2026	1,088,748
1,990,000	Phoenix Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/15/2028	1,992,746
123,899	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	124,097
887,113	Radiology Partners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.33%	07/09/2025	875,904
604,850	(1 Month LIBOR USD + 4.25%)	4.35%	07/09/2025	597,208
524,204	(1 Month LIBOR USD + 4.25%)	4.36%	07/09/2025	517,580
1,858,714	RadNet Management, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/24/2028	1,861,037
503,695	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/14/2025	503,945
660,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	12/11/2026	658,452
1,027,648	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	06/27/2025	1,026,687
300,000	Sound Inpatient Physicians, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	6.85%	06/26/2026	300,750
1,049,566	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	1,052,846
501,113	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/01/2026	503,671
586,757	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	562,700
1,641,971	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	11/20/2026	1,646,331
983,109	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	08/27/2025	984,092
76,000	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan	3.60% (f)	09/30/2026	75,691

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,440,992	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	1,433,383
208,474	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	207,627
				38,762,377
Hotels/Motels/Inns and Casinos - 1.6%				
1,970,000	Bally's Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	10/02/2028	1,973,418
419,688	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	07/21/2025	420,527
587,150	Golden Nugget, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	10/04/2023	584,479
500,165	(2 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	10/04/2023	497,889
404,519	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	05/29/2026	403,350
1,142,285	Playa Resorts Holding B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	04/29/2024	1,115,036
688,141	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	08/14/2024	686,744
	Stars Group Holdings B.V., Senior Secured First Lien Term Loan			
229,724	(3 Month LIBOR USD + 2.25%)	2.38%	07/21/2026	229,195
239,101	(3 Month LIBOR USD + 2.25%)	2.47%	07/21/2026	238,549
				6,149,187
Industrial Equipment - 4.0%				
624,777	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	625,914
1,198,975	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	1,196,727
270,000	ASP Blade Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	10/13/2028	270,338
604,118	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/15/2028	605,628
131,200	DexKo Global, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/04/2028	130,944
688,800	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/04/2028	687,457
403,460	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	03/31/2025	400,623
265,688	GrafTech Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	02/12/2025	266,075
1,027,658	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.13%	09/30/2026	1,028,942
127,014	(3 Month LIBOR USD + 4.00%)	4.22%	09/30/2026	127,173
773,063	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/12/2028	773,546
990,025	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	05/29/2028	986,931
1,014,900	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/21/2028	1,015,321
1,565,000	PECF USS Intermediate Holding III Corporation, Senior Secured First Lien Term Loan	4.75% (f)	12/17/2028	1,568,639

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
496,103	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	494,451
516,352	(2 Month LIBOR USD + 3.00%)	3.14%	05/29/2026	514,632
1,102,238	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/01/2028	1,096,925
908,754	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.35%	03/28/2025	895,186
218,350	Vertical Midco GMBH, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/30/2027	218,775
774,150	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/30/2027	775,656
1,269,530	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.97%	08/04/2028	1,272,704
				14,952,587
Insurance - 3.3%				
450,000	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	02/16/2027	450,563
1,111,556	Acrisure LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	02/16/2027	1,100,996
1,004,250	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/09/2025	996,005
249,375	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/05/2027	249,420
1,128,603	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	02/22/2028	1,121,668
1,098,561	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	1,091,772
816,750	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/23/2026	812,327
1,266,607	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	07/30/2027	1,260,432
135,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/31/2028	135,591
1,190,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/19/2029	1,186,656
248,750	Cross Financial Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	09/15/2027	250,511
2,155,000	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	4.75%	11/16/2027	2,153,653
777,813	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/31/2025	772,710
883,206	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	09/03/2026	883,511
				12,465,815
Leisure - 2.8%				
988,229	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/17/2028	988,229
1,590,861	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/06/2027	1,582,317
241,325	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	06/30/2025	239,817
1,395,000	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	10/18/2028	1,385,702

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
758,370	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.97%	09/18/2024	731,933
510,000	Delta 2 (Lux) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	02/01/2024	510,212
359,504	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/24/2025	357,558
355,189	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.38%	11/12/2026	348,244
46,682	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.47%	11/12/2026	45,769
596,167	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	10/19/2026	596,074
948,513	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	930,728
660,718	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	01/25/2024	606,143
1,610,564	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	04/29/2026	1,606,247
473,813	Viad Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.50% Floor)	5.50%	07/31/2028	473,519
				10,402,492

Media - 4.2%

1,795,000	Ascend Learning LLC, Senior Secured First Lien Term Loan	4.00% (f)	12/10/2028	1,794,632
285,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	6.25%	12/10/2029	286,781
1,760,588	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/14/2026	1,767,647
1,240,260	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	07/17/2025	1,223,206
632,125	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	01/15/2026	624,856
138,746	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	04/15/2027	137,185
325,297	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	08/24/2026	152,799
1,212,960	DIRECTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	08/02/2027	1,215,641
1,030,670	EW Scripps Company, The, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	3.31%	05/01/2026	1,030,753
821,365	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	02/19/2026	823,591
371,864	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/01/2026	369,806
478,766	NEP Group, Inc., Senior Secured First Lien Term Loan	3.37% (f)	10/20/2025	470,187
1,908,142	Numericable U.S. LLC, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.00%)	4.12%	08/14/2026	1,901,463
1,520,000	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	09/25/2026	1,516,838
70,395	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%)	7.00%	04/20/2022	17,951
305,718	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	09/30/2026	298,839

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
847,787	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	12/17/2026	844,925
475,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	01/31/2028	471,340
350,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	01/31/2029	350,357
470,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	04/28/2028	465,594
				15,764,391

Pharmaceuticals - 0.7%

339,062	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/02/2025	337,917
316,101	Endo Luxembourg Finance Company I SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	03/27/2028	308,259
496,250	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	2.25%	03/15/2028	495,230
1,462,650	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	05/05/2028	1,469,876
				2,611,282

Retailers (other than Food/Drug) - 4.0%

1,592,963	CNT Holdings I Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/08/2027	1,595,949
174,131	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	175,546
1,445,427	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/06/2028	1,448,889
887,775	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	07/07/2028	880,287
1,240,625	Leslie's Poolmart, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/09/2028	1,238,082
776,823	Michaels Companies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/14/2028	771,137
1,675,777	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/14/2026	1,668,864
1,454,013	Petco Health and Wellness Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/03/2028	1,454,122
1,865,325	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	1,870,576
322,563	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	02/17/2028	322,766
538,772	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.13%	04/16/2026	521,876
935,000	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	08/07/2028	937,337
588,525	Victoria's Secret & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/02/2028	588,160
1,480,000	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	07/26/2028	1,485,853
				14,959,444

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Telecommunications - 2.4%				
561,229	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.36%	12/15/2027	563,628
331,650	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	331,608
670,000	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	3.75%	11/22/2028	670,754
294,750	Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/11/2026	295,143
840,599	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	05/01/2024	833,618
1,547,225	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/28/2028	1,549,020
146,350	GTT Communications, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.88% (b)	06/02/2025	131,677
250,538	Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/13/2022	250,930
1,460,699	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (Prime Rate + 4.75%, 1.00% Floor)	8.00%	11/27/2023	1,460,998
190,889	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	11/28/2025	184,946
683,594	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	666,504
575,000	Telesat Canada, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 2.75%)	2.90%	12/07/2026	510,312
1,378,467	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	03/09/2027	1,362,243
				<u>8,811,381</u>
Transportation - 1.4%				
825,343	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	07/21/2028	822,937
304,657	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	07/21/2028	303,769
1,251,952	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/24/2026	1,250,299
443,888	LaserShip, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/08/2028	444,929
135,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.50%, 0.75% Floor)	8.25%	04/30/2029	136,182
1,514,130	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	03/31/2028	1,510,867
815,900	Savage Enterprises LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	09/15/2028	816,218
				<u>5,285,201</u>
Utilities - 1.1%				
1,645,844	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	08/01/2025	1,635,895
413,636	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	04/06/2026	409,533
136,850	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/12/2026	135,339

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
797,321	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	795,327
390,732	Covanta Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/30/2028	391,611
29,268	Covanta Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/30/2028	29,334
356,786	Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	12/15/2027	357,371
531,900	PG&E Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	527,246
				4,281,656
Total Bank Loans (Cost \$305,236,944)				306,303,623
Collateralized Loan Obligations - 2.0%				
500,000	AIMCO, Series 2019-10A-ER (3 Month LIBOR USD + 5.95%, 5.95% Floor)	6.08% (c)	07/22/2032	491,373
1,000,000	AIMCO, Series 2021-15A-E (3 Month LIBOR USD + 5.95%, 5.95% Floor)	6.04% (c)	10/17/2034	989,137
1,000,000	Bain Capital Credit Ltd., Series 2017-2A-ER2 (3 Month LIBOR USD + 6.50%, 6.50% Floor)	6.62% (c)	07/25/2034	984,333
500,000	Magnetite Ltd., Series 2020-26A-ER (3 Month LIBOR USD + 5.95%, 5.95% Floor)	6.04% (c)	07/25/2034	494,953
1,000,000	Octagon Investment Partners Ltd., Series 2019-3A-ER (3 Month LIBOR USD + 6.75%, 6.75% Floor)	6.87% (c)	07/15/2034	991,278
1,000,000	Octagon Investment Partners Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.60%, 6.60% Floor)	6.72% (c)	10/15/2034	993,092
500,000	OHA Credit Funding Ltd., Series 2016-13A-ER (3 Month LIBOR USD + 6.25%, 6.25% Floor)	6.40% (c)	10/25/2034	498,963
500,000	Sound Point Ltd., Series 2021-3A-E (3 Month LIBOR USD + 6.61%, 6.61% Floor)	6.74% (c)	10/25/2034	495,777
1,500,000	Voya Ltd., Series 2020-1A-ER (3 Month LIBOR USD + 6.35%, 6.35% Floor)	6.47% (c)	07/16/2034	1,487,276
Total Collateralized Loan Obligations (Cost \$7,485,000)				7,426,182
Foreign Corporate Bonds - 0.5%				
Diversified Manufacturing - 0.3%				
1,000,000	Vertical Holding Company GMBH	7.63% (c)	07/15/2028	1,072,665
Retailers (other than Food/Drug) - 0.2%				
700,000	eG Global Finance PLC	6.75% (c)	02/07/2025	709,478
Total Foreign Corporate Bonds (Cost \$1,755,391)				1,782,143
Non-Agency Commercial Mortgage Backed Obligations - 0.4%				
1,500,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	5.36% (c)	11/15/2038	1,494,876
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$1,500,000)				1,494,876
US Corporate Bonds - 8.6%				
Aerospace & Defense - 0.5%				
460,000	Mileage Plus Holdings LLC	6.50% (c)	06/20/2027	491,742
1,000,000	TransDigm, Inc.	8.00% (c)	12/15/2025	1,056,235
180,000	United Airlines, Inc.	4.38% (c)	04/15/2026	187,929
				1,735,906

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Automotive - 0.5%				
1,930,000	Panther BF Aggregator LP	6.25% (c)	05/15/2026	2,021,704
Chemicals/Plastics - 0.7%				
790,000	EverArc Escrow SARL	5.00% (c)	10/30/2029	791,774
1,000,000	Illuminate Buyer LLC	9.00% (c)	07/01/2028	1,067,835
1,000,000	Olympus Water US Holding Corporation	6.25% (c)	10/01/2029	976,405
				2,836,014
Commercial Services - 1.6%				
725,000	Allied Universal Holdco LLC	6.63% (c)	07/15/2026	761,594
1,000,000	Allied Universal Holdco LLC	9.75% (c)	07/15/2027	1,069,590
875,000	Arches Buyer, Inc.	4.25% (c)	06/01/2028	876,129
2,000,000	Prime Security Services Borrower LLC	6.25% (c)	01/15/2028	2,088,550
1,000,000	Uber Technologies, Inc.	7.50% (c)	05/15/2025	1,052,155
				5,848,018
Consumer Products - 0.1%				
505,000	Coty, Inc.	5.00% (c)	04/15/2026	520,872
Containers and Glass Products - 0.3%				
1,000,000	Flex Acquisition Company, Inc.	7.88% (c)	07/15/2026	1,039,315
Food Products - 0.5%				
1,000,000	Triton Water Holdings, Inc.	6.25% (c)	04/01/2029	960,510
1,080,000	US Foods, Inc.	6.25% (c)	04/15/2025	1,125,716
				2,086,226
Food Service - 0.6%				
1,000,000	IRB Holding Corporation	7.00% (c)	06/15/2025	1,058,985
1,000,000	Yum! Brands, Inc.	7.75% (c)	04/01/2025	1,054,935
				2,113,920
Healthcare - 0.9%				
2,010,000	Ortho-Clinical Diagnostics, Inc.	7.25% (c)	02/01/2028	2,163,705
1,000,000	Select Medical Corporation	6.25% (c)	08/15/2026	1,060,520
				3,224,225
Hotels/Motels/Inns and Casinos - 0.7%				
2,531,000	Eldorado Resorts, Inc.	6.25% (c)	07/01/2025	2,659,828
75,000	Hilton Domestic Operating Company, Inc.	5.38% (c)	05/01/2025	78,123
				2,737,951
Industrial Equipment - 0.5%				
1,000,000	Pike Corporation	5.50% (c)	09/01/2028	1,003,700
750,000	PowerTeam Services LLC	9.03% (c)	12/04/2025	794,288
				1,797,988
Insurance - 0.2%				
700,000	AssuredPartners, Inc.	7.00% (c)	08/15/2025	705,978
Leisure - 0.3%				
500,000	Carnival Corporation	5.75% (c)	03/01/2027	500,750
195,000	Live Nation Entertainment, Inc.	6.50% (c)	05/15/2027	213,516
500,000	Six Flags Theme Parks, Inc.	7.00% (c)	07/01/2025	534,531
				1,248,797

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Media - 0.4%				
1,000,000	Gray Television, Inc.	7.00% (c)	05/15/2027	1,069,840
300,000	Univision Communications, Inc.	4.50% (c)	05/01/2029	303,534
				<u>1,373,374</u>
Mining - 0.2%				
540,000	Arconic Corporation	6.00% (c)	05/15/2025	565,650
190,000	Arconic Corporation	6.13% (c)	02/15/2028	202,517
				<u>768,167</u>
Retailers (other than Food/Drug) - 0.3%				
1,000,000	Metis Merger Sub LLC	6.50% (c)	05/15/2029	983,595
Technology - 0.3%				
1,000,000	Verscend Escrow Corporation	9.75% (c)	08/15/2026	1,064,150
Total US Corporate Bonds (Cost \$31,692,305)				<u>32,106,200</u>
Common Stocks - 0.3%				
Mining - 0.3%				
57,721	Foresight Equity (a)(e)			1,099,017
Energy - 0.0%				
32,259	McDermott International Ltd. (e)			13,226
Total Common Stocks (Cost \$948,562)				<u>1,112,243</u>
Short Term Investments - 10.4%				
12,993,563	First American Government Obligations Fund - Class U	0.03% (d)		12,993,563
12,992,214	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (d)		12,992,214
12,992,215	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (d)		12,992,215
Total Short Term Investments (Cost \$38,977,992)				<u>38,977,992</u>
Total Investments - 103.8% (Cost \$387,596,194)				<u>389,203,259</u>
Liabilities in Excess of Other Assets - (3.8)%				<u>(14,078,249)</u>
NET ASSETS - 100.0%				<u>\$ 375,125,010</u>

- (a) Value determined using significant unobservable inputs.
- (b) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (c) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (d) Seven-day yield as of period end
- (e) Non-income producing security
- (f) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Bank Loans	81.6%
Short Term Investments	10.4%
US Corporate Bonds	8.6%
Collateralized Loan Obligations	2.0%
Foreign Corporate Bonds	0.5%
Non-Agency Commercial Mortgage Backed Obligations	0.4%
Common Stocks	0.3%
Other Assets and Liabilities	(3.8)%
	<u>100.0%</u>

DoubleLine Shiller Enhanced CAPE[®]

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 7.1%				
2,738,248	AASET Ltd., Series 2018-1A-A	3.84% (a)	01/16/2038	2,417,753
9,229,477	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	8,591,212
19,650,000	Affirm Asset Securitization Trust, Series 2020-A-A	2.10% (a)	02/18/2025	19,700,813
1,000,000	Affirm Asset Securitization Trust, Series 2021-A-B	1.06% (a)	08/15/2025	999,954
6,000,000	Affirm Asset Securitization Trust, Series 2021-B-A	1.03% (a)	08/17/2026	5,962,892
4,200,000	Affirm Asset Securitization Trust, Series 2021-B-B	1.24% (a)	08/17/2026	4,156,925
6,000,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	5,917,206
4,000,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-D	2.30% (a)	11/22/2027	3,971,146
4,935,886	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (a)	01/15/2027	4,921,034
8,000,000	Avant Loans Funding Trust, Series 2020-REV1-B	2.68% (a)	05/15/2029	8,016,699
4,845,901	Business Jet Securities LLC, Series 2021-1A-A	2.16% (a)	04/15/2036	4,787,886
10,836,719	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	10,819,188
3,550,042	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)	04/15/2039	3,546,112
1,206,383	College Ave Student Loans LLC, Series 2017-A-B	4.50% (a)	11/26/2046	1,265,231
5,340,594	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	5,419,101
4,027,951	Diamond Resorts Owner Trust, Series 2021-1A-C	2.70% (a)	11/21/2033	4,015,673
1,494,236	DRB Prime Student Loan Trust, Series 2017-A-B	3.10% (a)(b)	05/27/2042	1,512,424
5,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	4,941,989
10,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	9,845,421
2,490,000	ExteNet Issuer LLC, Series 2019-1A-A2	3.20% (a)	07/26/2049	2,526,724
3,207,358	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	3,289,065
6,448,141	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(l)	12/15/2044	6,289,620
10,000,000	Genesis Sales Finance Master Trust, Series 2021-AA-C	1.65% (a)	12/21/2026	9,877,719
4,304,898	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	4,302,216
2,151,112	GLS Auto Receivables Issuer Trust, Series 2020-2A-A	1.58% (a)	08/15/2024	2,156,712
1,178,458	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	1,229,787
4,012,623	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (a)	12/15/2038	3,902,741
19,366,641	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	19,172,007
18,383,250	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	19,449,313
515,396	Laurel Road Prime Student Loan Trust, Series 2017-B-CFX	3.61% (a)	08/25/2042	521,283
2,839,847	LendingClub Receivables Trust, Series 2020-3-A	3.50% (a)	01/16/2046	2,862,734
2,514,365	LendingClub Receivables Trust, Series 2020-5A-A	3.50% (a)	03/15/2046	2,522,664
6,137,802	LendingPoint Asset Securitization Trust, Series 2021-A-A	1.00% (a)	12/15/2028	6,123,729
14,600,000	LendingPoint Asset Securitization Trust, Series 2021-A-B	1.46% (a)	12/15/2028	14,481,327
8,346,986	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	8,368,689
5,388,619	Loanpal Solar Loan Ltd., Series 2021-1GS-A	2.29% (a)	01/20/2048	5,401,804
4,687,132	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	4,599,028
7,840,000	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	8,227,310
983,337	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (a)	06/20/2042	1,030,708
7,342,025	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	7,340,429
4,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	4,572,565

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,000,000	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (a)	02/15/2028	16,176,586
1,491,686	Pagaya AI Debt Selection Trust, Series 2019-2-A1	3.93% (a)	09/15/2026	1,495,168
2,436,525	Pagaya AI Debt Selection Trust, Series 2019-3-A	3.82% (a)	11/16/2026	2,451,531
4,958,754	Pagaya AI Debt Selection Trust, Series 2020-3-A	2.10% (a)	05/17/2027	4,977,940
4,807,288	Pagaya AI Debt Selection Trust, Series 2021-1-A	1.18% (a)	11/15/2027	4,797,444
15,373,086	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	15,379,105
7,500,000	Pagaya AI Debt Selection Trust, Series 2021-5-B	2.63% (a)	08/15/2029	7,492,275
8,500,000	Pagaya AI Debt Selection Trust, Series 2021-5-C	3.93% (a)	08/15/2029	8,489,808
4,438,308	Prosper Marketplace Issuance Trust, Series 2019-2A-C	5.05% (a)	09/15/2025	4,459,617
15,000,000	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	14,979,328
7,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	7,024,427
18,493,835	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	17,991,450
4,483,139	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	4,456,061
34,668,557	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	35,717,419
37,285,690	SoFi Alternative Trust, Series 2021-2-A	1.25% (a)	08/15/2030	37,287,928
57,250,000	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	57,374,748
19,791,526	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	19,403,335
12,180,662	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	12,226,352
4,437,177	SoFi Consumer Loan Program Trust, Series 2019-F-PT1	3.93% (a)(b)	02/15/2045	4,508,225
792,847	SoFi Professional Loan Program, Series 2017-A-A2B	2.40% (a)	03/26/2040	799,126
1,620,099	START Ireland, Series 2019-1-A	4.09% (a)	03/15/2044	1,616,408
3,236,987	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	3,195,958
6,000,000	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (a)	08/25/2051	5,905,932
5,603,438	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	5,574,621
3,200,000	Tesla Auto Lease Trust, Series 2019-A-D	3.37% (a)	01/20/2023	3,259,836
8,000,000	Theorem Funding Trust, Series 2021-1A-B	1.84% (a)	12/15/2027	7,912,358
12,209,432	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a)(l)	09/15/2038	12,019,563
1,339,286	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% (a)(l)	09/15/2038	1,276,058
6,967,188	TIF Funding LLC, Series 2021-1A-A	1.65% (a)	02/20/2046	6,766,523
14,306,430	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (a)	07/15/2027	14,410,138
9,772,147	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	12.30% (a)(b)	07/15/2027	9,849,034
6,054,620	Upstart Pass-Through Trust, Series 2020-ST2-A	3.50% (a)	03/20/2028	6,135,688
5,059,276	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	5,098,931
8,960,594	Upstart Pass-Through Trust, Series 2020-ST6-A	3.00% (a)	01/20/2027	9,000,345
3,888,214	Upstart Pass-Through Trust, Series 2021-ST3-A	2.00% (a)	05/20/2027	3,870,280
5,250,000	Upstart Securitization Trust, Series 2020-1-B	3.09% (a)	04/22/2030	5,308,579
2,750,000	Upstart Securitization Trust, Series 2020-3-B	3.01% (a)	11/20/2030	2,789,063
1,900,000	Upstart Securitization Trust, Series 2021-1-B	1.89% (a)	03/20/2031	1,892,040
7,170,000	Upstart Securitization Trust, Series 2021-2-B	1.75% (a)	06/20/2031	7,116,426
4,920,965	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	4,904,950
3,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	2,969,964
8,000,000	US Auto Funding LLC, Series 2021-1A-B	1.49% (a)	03/17/2025	7,938,942
15,933,103	Wave LLC, Series 2019-1-A	3.60% (a)	09/15/2044	15,851,287
6,755,165	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	6,595,676
Total Asset Backed Obligations (Cost \$680,082,938)				677,803,306

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Bank Loans - 7.5%				
22,683,640	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	11/19/2026	22,414,272
1,491,564	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.65%	02/27/2025	1,484,241
978,722	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	01/05/2026	975,052
4,730,000	Ali Group North America Corporation, Senior Secured First Lien	2.10% (c)	12/20/2028	4,707,012
367,232	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	367,900
1,775,917	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/09/2025	1,761,337
1,344,568	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/12/2028	1,341,885
916,043	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	913,180
315,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	315,036
1,673,292	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/17/2028	1,673,292
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
226,018	(1 Month LIBOR USD + 3.50%)	3.60%	02/01/2027	223,122
113,807	(1 Month LIBOR USD + 3.50%)	3.59%	02/01/2027	112,350
346,500	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/29/2027	327,009
317,599	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	12/15/2023	311,860
331,650	American Residential Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/15/2027	332,065
1,409,367	Api Group DE, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	10/01/2026	1,409,015
1,647,847	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/19/2024	1,649,083
1,725,000	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/11/2025	1,707,207
694,713	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/15/2027	686,289
1,514,700	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/06/2027	1,506,566
539,033	Arctic Glacier USA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/20/2024	510,202
906,647	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	03/06/2025	880,354
19,108,053	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	09/07/2027	19,055,029
1,680,000	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	1,669,618
886,050	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/23/2026	881,252
788,606	Athenahealth, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	02/11/2026	789,690

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
252,340	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	11/21/2024	252,420
14,442,204	Avantor Funding, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	11/08/2027	14,452,747
665,690	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.36%	12/15/2027	668,536
21,563,387	Axalta Coating Systems Dutch Holding B B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.97%	05/31/2024	21,576,864
781,979	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	07/24/2026	779,535
310,000	B&G Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	10/10/2026	310,116
1,002,006	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	11/27/2025	997,306
6,650,301	Berry Global, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 1.75%)	1.86%	07/01/2026	6,615,387
2,286,442	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/16/2025	2,275,158
1,056,900	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.88%	10/02/2025	1,051,616
1,093,282	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/28/2024	847,239
1,051,355	Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	11/02/2026	1,048,727
6,636,650	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	05/03/2028	6,647,733
584,100	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	584,027
681,375	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	07/21/2025	682,738
2,941,098	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	04/06/2026	2,911,922
156,400	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/12/2026	154,673
7,841,074	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	12/16/2027	7,800,222
1,647,951	Camelot U.S. Acquisition 1 Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/30/2026	1,638,681
163,350	Camelot U.S. Acquisition 1 Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/30/2026	163,452
433,400	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	06/30/2025	430,691
1,836,701	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.97%	01/29/2027	1,822,926
4,482,413	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	02/22/2028	4,494,180
16,967,792	Charter Communications Operating LLC., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	02/01/2027	16,827,214
920,700	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	923,794
1,630,440	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	04/30/2026	1,624,122

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,845,000	Clean Harbors, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	10/09/2028	3,847,422
657,823	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.97%	09/18/2024	634,891
660,013	CNT Holdings I Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/08/2027	661,250
1,300,674	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	1,297,422
437,213	Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/11/2026	437,796
681,375	Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	4.47%	05/13/2027	681,021
1,538,476	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	1,533,861
17,913,104	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	07/17/2025	17,666,799
2,665,129	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	01/15/2026	2,634,480
617,673	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/29/2024	617,478
474,883	Cyanco Intermediate 2 Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/17/2025	470,490
1,171,475	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	05/01/2024	1,161,746
844,950	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	10/16/2026	844,422
1,527,059	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	1,530,762
825,850	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	827,770
410,518	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	08/24/2026	192,829
271,928	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	04/06/2026	265,325
505,785	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	04/06/2026	493,505
827,269	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.22%	02/06/2025	825,259
22,436,885	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	07/30/2027	22,175,719
2,173,880	Element Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.09%	01/30/2026	2,168,446
14,605,346	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/22/2027	14,591,690
129,018	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	129,618
1,129,731	EW Scripps Company, The, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	01/07/2028	1,130,985
1,616,207	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	1,624,288
659,810	Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	12/15/2027	660,892

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,515,433	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	03/31/2025	1,504,780
697,366	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	01/29/2027	695,313
17,481,459	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	04/28/2028	17,297,904
772,269	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.13%	06/30/2025	766,434
2,065,061	Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	2,069,078
553,609	Focus Financial Partners LLC, Senior Secured First Lien Delayed-Draw Term Loan (Prime Rate + 1.50%, 0.50% Floor)	4.75%	06/30/2028	551,533
2,392,975	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	06/30/2028	2,384,001
405,520	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (d)	06/30/2027	405,520
385,579	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	385,893
1,738,525	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	01/29/2027	1,719,167
5,800,790	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/01/2027	5,744,784
1,058,995	Gemini HDPE LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	1,059,324
563,855	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	12/11/2026	565,547
1,163,942	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	02/19/2026	1,167,096
947,735	GFL Environmental, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	05/30/2025	951,289
1,093,950	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	1,090,942
22,530,274	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/15/2024	22,420,776
1,004,700	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/10/2027	997,712
2,131,552	GOBP Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/22/2025	2,126,894
1,759,119	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/10/2025	1,754,246
943,144	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	08/04/2027	941,814
	Granite US Holdings Corporation, Senior Secured First Lien Term Loan			
989,581	(3 Month LIBOR USD + 4.00%)	4.13%	09/30/2026	990,818
118,945	(3 Month LIBOR USD + 4.00%)	4.22%	09/30/2026	119,094
2,378,074	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	01/02/2026	2,363,449
4,495,000	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	12/01/2028	4,478,706
2,071,186	Greeneden U.S. Holdings II LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	2,080,900

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,594,512	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	11/15/2027	7,496,201
2,238,750	HCA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	06/23/2028	2,250,347
1,990,013	Herman Miller, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.13%	07/19/2028	1,990,430
663,000	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.64%	07/01/2026	664,038
1,409,189	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.79%	05/23/2025	1,402,143
1,420,886	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	06/22/2026	1,410,783
16,920,140	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	2.25%	03/15/2028	16,885,369
1,507,779	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	1,515,318
451,053	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	07/07/2025	455,789
12,878,598	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	12,899,140
1,790,000	ICU Medical, Inc., Senior Secured First Lien Term Loan	3.00% (c)	12/15/2028	1,794,842
663,931	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/01/2026	660,256
920,000	Installed Building Products, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.50% Floor)	2.75%	12/08/2028	921,918
218,284	Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/13/2022	182,188
1,060,545	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (Prime Rate + 4.75%, 1.00% Floor)	8.00%	11/27/2023	1,060,763
1,642,511	IQVIA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/17/2025	1,639,177
18,290,634	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.97%	06/11/2025	18,252,589
841,500	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/15/2027	842,682
1,043,710	IRB Holding Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/05/2025	1,043,413
1,783,723	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	12/01/2025	1,786,622
14,081,837	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/02/2026	13,894,056
19,349,869	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	05/01/2026	19,335,550
7,460,283	KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.38%	09/21/2026	7,367,030
887,280	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2027	888,757
1,269,100	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	1,235,716
4,693,327	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/15/2028	4,693,327
92,752	Lealand Finance Company B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	1.09%	06/30/2025	41,893

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
22,639,245	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/01/2027	22,384,554
434,970	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/24/2025	432,615
623,700	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.86%	08/31/2027	621,099
1,677,397	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.34%	03/15/2027	1,660,505
956,536	Lummus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2027	952,222
267,467	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/19/2027	268,971
2,048,872	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	08/29/2025	2,020,710
1,032,887	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	08/31/2026	1,033,171
887,134	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.72%	03/02/2026	881,500
1,499,850	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/01/2027	1,505,662
734,755	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	776,823
1,735,592	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.84%	03/27/2026	1,729,083
1,190,641	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/14/2026	1,185,729
428,826	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.38%	11/12/2026	420,440
56,360	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.47%	11/12/2026	55,258
495,122	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	10/19/2026	495,045
474,088	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.63%	08/28/2026	470,534
127,464	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	01/17/2024	127,429
14,863,266	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	09/18/2026	14,854,050
1,781,611	Numericable U.S. LLC, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.00%)	4.12%	08/14/2026	1,775,376
461,296	Ortho-Clinical Diagnostics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.08%	06/30/2025	461,580
461,513	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/30/2027	462,089
491,288	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/28/2027	491,698
1,381,039	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	03/31/2027	1,378,450
481,378	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	05/29/2026	479,987
1,016,383	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	10/15/2025	1,016,942

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
871,725	PG&E Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	864,097
519,211	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	516,452
23,720,550	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/04/2028	23,610,368
451,588	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	451,775
3,208,711	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	3,213,829
696,782	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/11/2026	675,492
1,229,900	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	07/31/2026	1,227,852
	Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan			
450,626	(1 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	450,727
594,446	(6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	594,580
594,446	(12 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	594,580
1,792,512	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	04/26/2024	1,797,558
983,555	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	965,113
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
985,076	(1 Month LIBOR USD + 4.25%)	4.35%	07/09/2025	972,629
844,560	(1 Month LIBOR USD + 4.25%)	4.36%	07/09/2025	833,889
1,232,121	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/14/2025	1,232,731
1,673,885	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/30/2025	1,660,285
129,817	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%)	7.00%	04/20/2022	33,103
	Resideo Funding, Inc., Senior Secured First Lien Term Loan			
4,474,335	(1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	4,474,334
851,989	(2 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	851,989
851,989	(3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	851,989
8,601,619	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/04/2027	8,567,040
1,796,703	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/11/2027	1,793,523
620,308	Sabre GBLB, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	02/22/2024	606,661
1,362,850	Science Applications International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.88%)	1.97%	10/31/2025	1,364,390
1,225,895	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	08/14/2024	1,223,407
1,235,456	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	1,204,570
1,060,823	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/31/2025	1,053,864
1,824,034	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	03/06/2025	1,816,054

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,365,000	Setanta Aircraft Leasing DAC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	2.14%	11/02/2028	10,371,478
1,689,225	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	08/01/2025	1,683,422
1,194,345	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	09/30/2026	1,167,473
928,063	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	04/17/2026	911,631
645,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/20/2027	683,700
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
402,585	(1 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	392,353
1,004,070	(3 Month LIBOR USD + 2.50%)	2.63%	01/23/2025	978,552
1,782,034	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.25%	10/07/2027	1,783,593
1,902,272	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	06/27/2025	1,900,493
1,137,105	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	1,140,658
4,065,943	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	04/16/2025	4,026,971
7,404,491	Standard Industries, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	09/22/2028	7,419,930
634,330	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/01/2025	632,944
	Stars Group Holdings B.V., Senior Secured First Lien Term Loan			
9,267,222	(3 Month LIBOR USD + 2.25%)	2.38%	07/21/2026	9,245,861
9,664,794	(3 Month LIBOR USD + 2.25%)	2.47%	07/21/2026	9,642,516
397,943	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/01/2026	399,974
1,713,911	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.69%	03/05/2027	1,703,199
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
424,148	(1 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	422,736
436,542	(2 Month LIBOR USD + 3.00%)	3.14%	05/29/2026	435,088
826,454	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	792,570
720,064	Telesat Canada, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 2.75%)	2.90%	12/07/2026	639,056
558,657	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	12/17/2026	556,772
1,929,787	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/06/2026	1,924,277
1,619,412	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	04/07/2028	1,620,530
1,329,034	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	06/30/2026	1,320,728
165,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.35%	03/03/2028	165,859
1,375,095	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.35%	03/28/2025	1,354,565

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,150,000	Trans Union LLC, Senior Secured First Lien Term Loan	2.75% (c)	12/01/2028	5,143,562
13,191,166	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	11/13/2026	13,075,744
806,443	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	01/25/2024	739,831
625,455	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	644,647
1,551,202	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/17/2024	1,553,505
1,645,159	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	04/29/2026	1,640,750
1,252,374	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	05/04/2026	1,247,934
915,397	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	05/04/2026	913,887
379,009	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	10/22/2025	379,589
338,100	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	07/01/2026	337,706
2,900,425	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	06/02/2028	2,894,987
653,404	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	11/20/2026	655,139
2,565,938	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	09/14/2026	2,541,086
649,987	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	639,018
1,819,849	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	08/27/2025	1,821,669
	Vertical Midco GMBH, Senior Secured First Lien Term Loan			
1,359,752	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/30/2027	1,362,396
383,296	(6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/30/2027	384,042
461,149	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	2.38%	07/01/2026	458,484
2,694,290	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	01/31/2028	2,673,530
	Vistra Operations Company LLC, Senior Secured First Lien Term Loan			
4,429,192	(1 Month LIBOR USD + 1.75%)	1.86%	12/31/2025	4,401,687
18,065,435	(1 Month LIBOR USD + 1.75%)	1.85%	12/31/2025	17,953,248
1,756,385	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/26/2027	1,751,994
2,210,000	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	2.75%	10/16/2028	2,210,000
	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan			
705,496	(1 Month LIBOR USD + 3.00%)	3.18%	02/05/2026	696,532
490,057	(3 Month LIBOR USD + 3.00%)	3.18%	02/05/2026	483,831
22,446,030	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	2.23%	01/20/2028	22,392,721
1,500,980	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	03/09/2027	1,483,314

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
893,960	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	889,239
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	04/28/2028	232,797
Total Bank Loans (Cost \$720,004,980)				720,299,662
Collateralized Loan Obligations - 14.9%				
27,000,000	37 Capital, Series 2021-1A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.40% (a)	10/15/2034	27,000,292
6,500,000	522 Funding Ltd., Series 2019-5A-A1 (3 Month LIBOR USD + 1.39%, 1.39% Floor)	1.51% (a)	01/15/2033	6,503,634
14,000,000	AGL Ltd., Series 2020-3A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	1.42% (a)	01/15/2033	14,008,907
20,000,000	AIG Ltd., Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.25% (a)	04/20/2032	20,027,419
10,000,000	AIG Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.26% (a)	07/20/2034	10,000,682
12,250,000	Allegro Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.22% (a)	06/13/2031	12,254,591
12,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.28% (a)	07/20/2032	12,006,098
2,250,000	Anchorage Capital Ltd., Series 2014-3RA-A (3 Month LIBOR USD + 1.05%)	1.19% (a)	01/28/2031	2,247,787
25,000,000	Anchorage Capital Ltd., Series 2016-9A-AR2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.26% (a)	07/15/2032	25,100,022
23,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.37% (a)	10/15/2034	23,038,024
5,000,000	Apidos Ltd., Series 2021-35A-A (3 Month LIBOR USD + 1.05%, 1.05% Floor)	1.18% (a)	04/20/2034	4,988,885
8,010,912	Atlas Senior Loan Fund Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.83%)	0.99% (a)	11/17/2027	8,009,397
2,799,276	Atlas Senior Loan Fund Ltd., Series 2018-10A-A (3 Month LIBOR USD + 1.09%)	1.21% (a)	01/15/2031	2,800,744
2,000,000	Atlas Senior Loan Fund Ltd., Series 2018-11A-B (3 Month LIBOR USD + 1.65%)	1.77% (a)	07/26/2031	2,001,652
2,500,000	Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.08% (a)	10/20/2030	2,469,177
20,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	1.25% (a)	04/19/2034	20,012,548
32,000,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/24/2034	32,032,520
18,000,000	Battalion Ltd., Series 2020-15A-A1 (3 Month LIBOR USD + 1.35%, 1.35% Floor)	1.47% (a)	01/17/2033	18,011,424
10,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.32% (a)	07/15/2034	10,017,152
14,000,000	Benefit Street Partners Ltd., Series 2021-24A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.34% (a)	10/20/2034	14,016,610
15,000,000	Birch Grove Ltd., Series 2021-2A-A1 (3 Month LIBOR USD + 1.26%, 1.26% Floor)	1.37% (a)	10/19/2034	15,001,420
20,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/19/2034	19,970,000
20,000,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.32% (a)	07/20/2034	20,000,002
10,000,000	Carbone Ltd., Series 2017-1A-A1 (3 Month LIBOR USD + 1.14%)	1.27% (a)	01/20/2031	9,988,079

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.27% (a)	04/20/2034	4,998,750
11,000,000	CarVal Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.31% (a)	07/20/2034	11,005,583
9,850,000	Cathedral Lake Ltd., Series 2021-7RA-A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	1.43% (a)	01/15/2032	9,856,318
20,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.32% (a)	01/20/2035	20,000,000
20,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.31% (a)	07/17/2034	19,990,000
20,000,000	CBAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.25% (a)	04/20/2032	20,024,030
19,151,760	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	1.44% (a)	07/13/2029	19,161,466
10,350,000	CFIP Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.32% (a)	10/18/2034	10,350,718
1,800,000	CIFC Funding Ltd., Series 2014-5A-BR2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	1.92% (a)	10/17/2031	1,801,590
25,000,000	CQS Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.47% (a)	01/20/2035	24,996,580
11,000,000	CQS Ltd., Series 2021-1A-B (3 Month LIBOR USD + 1.88%, 1.88% Floor)	1.13% (a)	01/20/2035	10,998,532
6,500,000	CVP Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.32% (a)	01/20/2031	6,492,474
10,000,000	Dryden Ltd., Series 2019-75A-AR2 (3 Month LIBOR USD + 1.04%, 1.04% Floor)	1.16% (a)	04/15/2034	10,006,127
25,000,000	Dryden Ltd., Series 2020-85A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	10/15/2035	24,991,277
5,000,000	Dryden Senior Loan Fund, Series 2013-28A-A1LR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.36% (a)	08/15/2030	5,002,510
20,000,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	07/15/2031	20,007,289
6,000,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.36% (a)	04/15/2033	6,009,370
27,500,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	04/16/2034	27,523,521
12,000,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.31% (a)	10/20/2031	11,994,383
17,500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/15/2034	17,515,508
13,500,000	Gulf Stream Meridian Ltd., Series 2021-IIIA-A1 (3 Month LIBOR USD + 1.32%, 1.32% Floor)	1.44% (a)	04/15/2034	13,524,814
244,609	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-D (3 Month LIBOR USD + 3.80%)	3.93% (a)	08/01/2025	222,352
2,775,223	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	1.02% (a)	10/18/2027	2,777,336
6,500,000	Hayfin Kingsland Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	1.61% (a)	04/20/2031	6,450,369
15,000,000	Jamestown Ltd., Series 2016-9A-A1RR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.36% (a)	07/25/2034	15,001,282
1,755,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/25/2030	1,753,839
10,000,000	Kayne Ltd., Series 2020-7A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	04/17/2033	10,011,096

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,500,000	Kingsland Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.25% (a)	04/20/2031	9,486,234
1,506,020	KVK Ltd., Series 2018-1A-A (3 Month LIBOR USD + 0.93%)	1.09% (a)	05/20/2029	1,506,596
20,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	10/15/2031	20,005,250
3,000,000	Madison Park Funding Ltd., Series 2017-26A-BR (3 Month LIBOR USD + 1.60%)	1.73% (a)	07/29/2030	2,997,750
19,000,000	Madison Park Funding Ltd., Series 2019-34A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	04/25/2032	19,012,557
4,455,713	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	1.03% (a)	11/21/2027	4,459,170
8,625,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	1.87% (a)	04/15/2029	8,646,671
4,500,000	Marble Point Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.30% (a)	12/18/2030	4,501,171
25,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.41% (a)	01/20/2032	24,999,566
29,500,000	Marble Point Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	1.43% (a)	04/20/2033	29,500,000
23,000,000	Marble Point Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.37% (a)	10/17/2034	23,017,711
25,000,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	1.13% (a)	07/20/2030	25,005,111
2,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	1.38% (a)	10/20/2030	2,000,541
10,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.34% (a)	04/28/2034	9,999,449
25,000,000	MP Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/25/2034	24,994,311
22,600,000	Nassau Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	1.27% (a)	07/15/2031	22,498,300
12,000,000	New Mountain Ltd., Series CLO-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.31% (a)	04/15/2034	12,004,408
8,898,846	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	1.43% (a)	11/15/2030	8,904,721
4,914,578	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.40% (a)	10/13/2031	4,918,466
15,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	07/15/2031	14,959,025
8,500,000	OHA Credit Funding Ltd., Series 2012-7A-AR3 (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.23% (a)	02/20/2034	8,489,412
17,500,000	Palmer Square Loan Funding Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	07/15/2034	17,512,367
15,000,000	Park Avenue Institutional Advisers Ltd., Series 2016-1A-A1R (3 Month LIBOR USD + 1.20%)	1.36% (a)	08/23/2031	15,001,251
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	04/15/2036	18,875,981
14,000,000	Sandstone Peak Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.34% (a)	10/15/2034	14,002,598
25,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	07/15/2031	24,987,623
7,630,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/18/2031	7,629,077
10,100,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.30% (a)	10/26/2031	10,112,624

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
25,000,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.29% (a)	07/15/2034	25,032,943
29,000,000	Sound Point Ltd., Series 2020-3A-A1 (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.40% (a)	01/25/2032	29,039,537
10,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.20% (a)	04/21/2031	9,993,502
8,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.32% (a)	06/15/2031	7,979,977
10,000,000	Steele Creek Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.25%)	1.37% (a)	10/15/2030	9,987,640
6,000,000	Steele Creek Ltd., Series 2018-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.36% (a)	08/18/2031	5,998,508
11,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	1.92% (a)	04/15/2032	11,000,288
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.29% (a)	07/15/2032	18,002,397
9,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	1.97% (a)	07/15/2032	9,041,477
25,000,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	1.20% (a)	01/17/2032	24,968,988
20,000,000	Trestles Ltd., Series 2021-4A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.29% (a)	07/21/2034	20,002,040
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.31% (a)	01/18/2035	20,000,000
10,000,000	Venture Ltd., Series 2014-19A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	1.38% (a)	01/15/2032	10,003,575
2,878,336	Venture Ltd., Series 2015-20A-AR (3 Month LIBOR USD + 0.82%)	0.94% (a)	04/15/2027	2,878,784
8,500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%, 0.99% Floor)	1.15% (a)	09/07/2030	8,495,045
10,000,000	Venture Ltd., Series 2018-34A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.35% (a)	10/15/2031	9,999,616
3,948,182	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%)	1.38% (a)	10/20/2031	3,944,339
10,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.33% (a)	10/20/2031	9,971,148
15,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.33% (a)	10/20/2031	15,000,129
10,000,000	Wellfleet Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.38% (a)	01/20/2032	10,004,710
4,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.30% (a)	07/20/2032	3,997,324
17,500,000	Wellfleet Ltd., Series 2020-1A-A1A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	1.43% (a)	04/15/2033	17,530,819
18,990,000	Wellfleet Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.34% (a)	07/15/2034	18,991,460
50,000,000	Whitebox Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.34% (a)	10/15/2034	50,000,723
6,000,000	Whitehorse Ltd., Series 2018-12A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.37% (a)	10/15/2031	6,007,507
14,500,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.26% (a)	01/15/2031	14,500,183
Total Collateralized Loan Obligations (Cost \$1,425,331,235)				1,426,374,780

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 6.2%				
2,600,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	2,674,644
6,860,000	AerCap Global Aviation Trust	1.75%	10/29/2024	6,847,755
6,655,000	AstraZeneca PLC	3.50%	08/17/2023	6,947,377
5,926,000	Avolon Holdings Funding Ltd.	3.63% (a)	05/01/2022	5,964,651
695,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	732,367
2,800,000	Axiata SPV2 BHD	4.36%	03/24/2026	3,074,442
5,450,000	Banco Bradesco S.A.	3.20%	01/27/2025	5,527,608
1,850,000	Banco Continental SAECA	2.75% (a)	12/10/2025	1,798,783
200,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	197,789
5,700,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25% (a)	09/30/2031	5,636,986
3,550,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	3,511,536
3,300,000	Banco do Brasil S.A.	3.25% (a)	09/30/2026	3,216,180
1,968,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	2,076,958
3,200,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	3,183,888
500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (a)	09/14/2025	501,152
300,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	300,692
2,500,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88%(e)	07/06/2022	2,531,800
900,000	Banco Santander Chile	2.70%	01/10/2025	920,084
2,400,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	2,403,636
7,100,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	7,110,756
2,000,000	Bangkok Bank PCL	3.88%	09/27/2022	2,041,445
4,200,000	Banistmo S.A.	3.65%	09/19/2022	4,246,473
800,000	Banistmo S.A.	3.65% (a)	09/19/2022	808,852
4,670,000	Bank of Nova Scotia	0.55%	09/15/2023	4,644,867
1,830,000	Bank of Nova Scotia	0.65%	07/31/2024	1,808,075
7,330,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	7,279,796
6,650,000	BAT International Finance PLC	1.67%	03/25/2026	6,534,916
1,500,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	1,536,195
2,330,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	2,430,679
3,100,000	BBVA Colombia S.A.	4.88%	04/21/2025	3,209,120
4,000,000	BDO Unibank, Inc.	2.95%	03/06/2023	4,077,360
6,435,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (a)	01/10/2025	6,853,906
5,180,000	BOC Aviation Corporation	1.63% (a)	04/29/2024	5,174,848
6,175,000	BPCE S.A.	2.38% (a)	01/14/2025	6,286,578
1,000,000	Camposol S.A.	6.00%	02/03/2027	1,038,615
3,750,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	3,726,558
6,880,000	Canadian Pacific Railway Company	1.35%	12/02/2024	6,889,681
1,600,000	Central American Bottling Corporation	5.75%	01/31/2027	1,645,744
5,600,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	4,573,688
2,600,000	CIMB Bank BHD (3 Month LIBOR USD + 0.78%)	0.90%	10/09/2024	2,623,535
3,300,000	CK Hutchison International 21 Ltd.	1.50%	04/15/2026	3,258,245
3,000,000	CK Hutchison International 21 Ltd.	1.50% (a)	04/15/2026	2,962,041
6,880,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	0.45% (a)	07/07/2025	6,890,940

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,850,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	2,948,482
6,615,000	Credit Suisse Group AG (3 Month LIBOR USD + 1.24%)	1.44% (a)	06/12/2024	6,687,499
4,140,000	Daimler Trucks Finance North America LLC	1.63% (a)	12/13/2024	4,173,805
2,900,000	DBS Group Holdings Ltd.	1.17% (a)	11/22/2024	2,891,688
700,000	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	0.74%	07/25/2022	701,772
7,850,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	7,765,966
7,245,000	Deutsche Bank AG	0.90%	05/28/2024	7,185,049
502,576	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	466,056
203,186	Digicel Group Ltd. (PIK 7.00%)	7.00% (a)(e)	01/18/2022	176,974
4,500,000	Ecopetrol S.A.	5.88%	09/18/2023	4,775,738
1,440,268	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	1,377,436
2,218,720	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	2,223,734
2,552,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	858,110
3,235,000	Enbridge, Inc.	0.55%	10/04/2023	3,211,291
9,904,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	10,362,060
1,300,000	Equate Petrochemical B.V.	4.25%	11/03/2026	1,415,974
500,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.85%)	1.01%	05/23/2024	502,225
2,500,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	2,517,700
6,570,441	Fenix Power Peru S.A.	4.32%	09/20/2027	6,728,099
12,037,395	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	12,075,778
693,000	Geopark Ltd.	6.50%	09/21/2024	711,136
1,650,000	Glencore Funding LLC	4.13% (a)	05/30/2023	1,718,038
1,565,000	Glencore Funding LLC	4.13% (a)	03/12/2024	1,646,424
2,556,000	Glencore Funding LLC	4.00% (a)	04/16/2025	2,733,220
5,038,244	GNL Quintero S.A.	4.63%	07/31/2029	5,354,670
1,800,000	Grupo Aval Ltd.	4.75%	09/26/2022	1,834,434
900,000	Grupo Bimbo S.A.B. de C.V.	4.50%	01/25/2022	901,896
2,000,000	GrupoSura Finance S.A.	5.50%	04/29/2026	2,124,020
8,100,000	HPHT Finance Ltd.	2.88%	11/05/2024	8,375,885
6,170,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	1.16%	11/22/2024	6,154,274
2,200,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	2,342,974
2,000,000	Inkia Energy Ltd.	5.88%	11/09/2027	2,052,830
898,577	Interoceanica Finance Ltd.	0.00%	11/30/2025	845,224
35,034	Invepar Holdings	0.00% (d)(f)	12/30/2028	—
2,400,000	Inversiones CMPC S.A.	4.50%	04/25/2022	2,409,264
750,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 2.82%)	4.50%	11/21/2029	747,529
10,600,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	10,192,165
2,910,000	JDE Peet's NV	0.80% (a)	09/24/2024	2,853,087
5,700,000	Korea Development Bank	1.25%	06/03/2025	5,689,145
1,000,000	Korea Development Bank	0.80%	04/27/2026	973,828
4,650,000	Korea Development Bank	1.00%	09/09/2026	4,544,971
4,000,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	4,032,479
3,400,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,427,607
6,200,000	Korea Electric Power Corporation	1.13%	06/15/2025	6,126,869
3,550,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	3,508,126

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,300,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	2,260,174
4,200,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	4,056,775
10,115,000	KT Corporation	1.00%	09/01/2025	9,923,730
1,500,000	KT Corporation	2.50%	07/18/2026	1,551,902
6,300,000	LG Chem Ltd.	3.25%	10/15/2024	6,635,401
6,770,000	Lloyds Banking Group PLC (1 Year CMT Rate + 0.55%)	0.70%	05/11/2024	6,745,192
4,920,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	4,979,697
1,800,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	1,865,164
6,400,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	6,995,437
2,205,000	Millicom International Cellular S.A.	5.13%	01/15/2028	2,289,044
4,700,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,844,572
4,935,000	Mitsubishi UFJ Financial Group, Inc. (1 Year CMT Rate + 0.45%)	0.96%	10/11/2025	4,869,365
8,486,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	0.98%	07/26/2023	8,561,770
6,813,000	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.79%)	0.97%	03/05/2023	6,857,712
5,200,000	Multibank, Inc.	4.38%	11/09/2022	5,303,038
6,620,000	NatWest Group PLC (3 Month LIBOR USD + 1.55%)	1.77%	06/25/2024	6,727,120
4,000,000	NongHyup Bank	1.25% (a)	07/20/2025	3,963,723
5,000,000	NongHyup Bank	1.25%	07/20/2025	4,954,654
8,961,000	ONGC Videsh Ltd.	2.88%	01/27/2022	8,969,629
1,600,000	ONGC Videsh Ltd.	3.75%	05/07/2023	1,646,993
4,333,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	4,174,975
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	1,886,358
10,400,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	10,325,328
396,876	Panama Metro Line SP	0.00% (a)	12/05/2022	393,421
1,509,492	Panama Metro Line SP	0.00%	12/05/2022	1,496,352
5,200,000	Pertamina Persero PT	1.40%	02/09/2026	5,056,246
1,352,760	Peru Enhanced Pass-Through Finance Ltd.	0.00%	06/02/2025	1,300,314
200,000	Petrobras Global Finance B.V.	6.25%	03/17/2024	216,227
2,700,000	Petronas Capital Ltd.	3.13%	03/18/2022	2,712,446
9,000,000	Petronas Capital Ltd.	3.50%	03/18/2025	9,542,403
4,105,000	POSCO	2.38%	11/12/2022	4,154,074
3,300,000	POSCO	2.38%	01/17/2023	3,337,478
1,000,000	POSCO	2.75%	07/15/2024	1,031,718
2,450,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	2,538,648
6,000,000	Qatar Petroleum	1.38%	09/12/2026	5,891,220
1,700,000	Qatar Petroleum	1.38% (a)	09/12/2026	1,669,179
2,500,000	Reliance Holdings, Inc.	4.13%	01/28/2025	2,672,183
6,000,000	Reliance Industries Ltd.	5.40%	02/14/2022	6,027,736
9,140,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	0.57%	01/20/2026	9,141,601
8,700,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	8,576,025
1,500,000	SA Global Sukuk Ltd.	1.60% (a)	06/17/2026	1,478,625
2,138,000	Sable International Finance Ltd.	5.75%	09/07/2027	2,190,916
200,000	Saudi Arabian Oil Company	1.25% (a)	11/24/2023	200,224
8,000,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	8,161,560

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,400,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,480,616
4,855,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	5,036,448
7,080,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (a)	09/12/2023	7,057,489
7,250,000	Telefonica Chile S.A.	3.88%	10/12/2022	7,384,524
2,000,000	Temasek Financial Ltd.	2.38%	01/23/2023	2,033,319
9,200,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	9,612,620
6,930,000	Toronto-Dominion Bank	0.70%	09/10/2024	6,843,958
4,300,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	4,558,989
10,290,000	UBS Group Funding Switzerland AG (1 Year CMT Rate + 0.83%)	1.01% (a)	07/30/2024	10,260,912
4,850,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	5,080,968
7,900,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	7,798,406
1,500,000	Vedanta Resources Ltd.	7.13%	05/31/2023	1,449,705
200,000	Vedanta Resources Ltd.	6.13%	08/09/2024	174,250
6,550,000	Volkswagen Group of America Finance LLC	0.88% (a)	11/22/2023	6,509,110
4,445,000	VTR Comunicaciones SpA	5.13%	01/15/2028	4,540,545
Total Foreign Corporate Bonds (Cost \$597,939,177)				594,044,980
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.0%				
2,600,000	Abu Dhabi Government International Bond	0.75% (a)	09/02/2023	2,594,657
3,000,000	Abu Dhabi Government International Bond	2.50% (a)	04/16/2025	3,117,600
9,500,000	Brazilian Government International Bond	2.88%	06/06/2025	9,666,250
2,400,000	Chile Government International Bond	3.13%	01/21/2026	2,532,024
1,950,000	Colombia Government International Bond	2.63%	03/15/2023	1,968,545
10,300,000	Colombia Government International Bond	4.50%	01/28/2026	10,800,631
500,000	Indonesia Government International Bond	2.95%	01/11/2023	511,336
514,000	Indonesia Government International Bond	3.38%	04/15/2023	530,335
5,100,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	5,351,054
2,400,000	Panama Government International Bond	4.00%	09/22/2024	2,552,424
7,500,000	Panama Government International Bond	3.75%	03/16/2025	7,953,825
2,000,000	Perusahaan Penerbit SBSN Indonesia III	3.75%	03/01/2023	2,070,590
9,500,000	Perusahaan Penerbit SBSN Indonesia III	2.30%	06/23/2025	9,761,725
1,000,000	Perusahaan Penerbit SBSN Indonesia III	1.50%	06/09/2026	997,000
2,500,000	Perusahaan Penerbit SBSN Indonesia III	1.50% (a)	06/09/2026	2,492,500
11,800,000	Peruvian Government International Bond	2.39%	01/23/2026	12,000,718
11,900,000	Qatar Government International Bond	3.25%	06/02/2026	12,688,125
1,000,000	Saudi Government International Bond	2.88%	03/04/2023	1,025,086
10,600,000	Saudi Government International Bond	3.25%	10/26/2026	11,309,045
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$100,996,859)				99,923,470
Non-Agency Commercial Mortgage Backed Obligations - 11.8%				
3,553,000	20 Times Square Trust, Series 2018-20TS-F	3.10% (a)(b)	05/15/2035	3,365,616
3,392,000	20 Times Square Trust, Series 2018-20TS-G	3.10% (a)(b)	05/15/2035	3,170,379
2,000,000	Alen Mortgage Trust, Series 2021-ACEN-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.76% (a)	04/15/2034	2,000,545
8,415,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.21% (a)	04/15/2034	8,414,349
40,902,000	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XD	0.55% (a)(b)(g)	05/15/2053	1,652,244

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
113,078,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.12% (a)(b)(g)	06/15/2054	9,757,546
2,000,000	Arbor Realty Ltd., Series 2020-FL1-B (Secured Overnight Financing Rate 30 Day Average + 1.91%, 1.80% Floor)	1.96% (a)	02/15/2035	2,005,750
2,830,000	Arbor Realty Ltd., Series 2020-FL1-D (Secured Overnight Financing Rate 30 Day Average + 2.56%, 2.45% Floor)	2.61% (a)	02/15/2035	2,834,599
12,000,000	AREIT Trust, Series 2019-CRE3-C (Secured Overnight Financing Rate 30 Day Average + 2.01%, 1.90% Floor)	2.06% (a)	09/14/2036	11,985,696
1,251,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 30 Day Average + 2.76%, 2.65% Floor)	2.81% (a)	09/14/2036	1,243,587
9,763,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.51% (a)	06/15/2035	9,334,062
3,100,000	BAMLL Commercial Mortgage Securities Trust, Series 2021-JACX-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	09/15/2038	3,101,422
3,145,097	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.46% (a)	03/15/2036	3,125,883
3,705,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (Secured Overnight Financing Rate 30 Day Average + 2.96%, 2.85% Floor)	3.01% (a)	09/15/2036	3,696,945
198,015,527	BANK, Series 2021-BN35-XA	1.05% (b)(g)	06/15/2064	15,576,020
179,244,575	BANK, Series 2021-BN36-XA	0.92% (b)(g)	09/15/2064	11,225,747
15,176,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	3.34% (a)	03/15/2037	13,691,239
11,001,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.96% (a)	11/15/2034	10,449,508
29,456,500	BBCMS Mortgage Trust, Series 2021-C10-XB	1.02% (b)(g)	07/15/2054	2,549,802
21,205,000	BBCMS Mortgage Trust, Series 2021-C10-XD	1.70% (a)(b)(g)	07/15/2054	2,988,391
7,351,482	BB-UBS Trust, Series 2012-TFT-TE	3.56% (a)(b)(d)	06/05/2030	5,871,403
2,000,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.86% (a)	08/15/2036	2,000,116
9,315,000	BDS Ltd., Series 2021-FL10-AS (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.75% (a)	12/18/2036	9,341,874
18,713,939	Benchmark Mortgage Trust, Series 2019-B15-XA	0.82% (b)(g)	12/15/2072	977,655
15,293,653	Benchmark Mortgage Trust, Series 2020-B16-XA	0.93% (b)(g)	02/15/2053	975,899
157,695,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% (b)(g)	09/15/2043	5,557,960
14,962,000	BFLD, Series 2019-DPLO-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.65% (a)	10/15/2034	14,586,781
165,041,500	BHMS Trust, Series 2018-ATLS-XCP	0.00% (a)(b)(g)	07/15/2035	1,650
3,000,000	BPR Trust, Series 2021-TY-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.81% (a)	09/15/2038	2,998,622
7,491,000	Braemar Hotels & Resorts Trust, Series 2018-PRME-E (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.51% (a)	06/15/2035	7,307,620
13,968,000	BRSP Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.70% (a)	08/19/2038	13,915,857
13,155,000	BSREP Commercial Mortgage Trust, Series 2021-DC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	08/15/2038	13,117,598
13,600,000	BX Commercial Mortgage Trust, Series 2019-XL-E (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.91% (a)	10/15/2036	13,591,994
8,750,000	BX Commercial Mortgage Trust, Series 2021-SOAR-E (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.91% (a)	06/15/2038	8,718,751
17,312,000	BX Commercial Mortgage Trust, Series 2021-VOLT-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	09/15/2036	17,200,301

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,052,102	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.09% (a)	09/15/2037	1,018,841
3,159,000	BX Trust, Series 2018-GW-E (1 Month LIBOR USD + 1.97%, 1.97% Floor)	2.08% (a)	05/15/2035	3,136,744
12,515,000	BX Trust, Series 2019-IMC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	04/15/2034	12,380,102
6,882,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	04/15/2034	6,809,036
14,384,020	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	08/15/2036	14,207,056
9,594,000	BX Trust, Series 2019-OC11-E	4.08% (a)(b)	12/09/2041	9,543,882
5,700,000	BX Trust, Series 2021-MFM1-E (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.36% (a)	01/15/2034	5,669,399
17,229,000	BX Trust, Series 2021-RISE-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.85% (a)	11/15/2036	17,226,188
6,250,000	BX Trust, Series 2021-SDMF-D (1 Month LIBOR USD + 1.39%, 1.39% Floor)	1.50% (a)	09/15/2034	6,158,591
2,915,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	3.71% (a)	06/15/2023	2,919,392
1,900,000	BXHPP Trust, Series 2021-FILM-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.61% (a)	08/15/2036	1,882,447
1,650,000	BXHPP Trust, Series 2021-FILM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	08/15/2036	1,646,150
6,029,069	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.96% (a)	10/15/2035	5,838,289
46,136,939	CD Commercial Mortgage Trust, Series 2017-CD3-XA	0.98% (b)(g)	02/10/2050	1,959,902
65,403,372	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.27% (b)(g)	05/10/2050	3,122,390
2,950,000	CD Mortgage Trust, Series 2017-CD6-C	4.26% (b)	11/13/2050	3,116,745
20,523,789	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	0.99% (b)(g)	01/10/2048	717,274
21,312,427	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.64% (b)(g)	05/10/2058	1,223,199
48,024,364	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.50% (b)(g)	06/15/2050	3,111,105
16,201,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	0.91% (b)(g)	06/15/2050	736,003
39,410,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.63% (a)(b)(g)	02/15/2033	503,731
4,532,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	11/15/2036	4,541,604
441,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor)	3.85% (a)	11/15/2036	442,188
7,087,530	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.96% (b)(g)	10/10/2047	157,112
4,935,824	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.33% (b)(g)	02/10/2048	169,978
10,750,000	Citigroup Commercial Mortgage Trust, Series 2015-GC31-C	4.04% (b)	06/10/2048	11,001,928
18,142,370	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.22% (b)(g)	02/10/2049	740,871
11,810,459	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(g)	04/15/2049	610,701
2,519,000	Citigroup Commercial Mortgage Trust, Series 2016-P4-B	3.38%	07/10/2049	2,598,753
12,333,006	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.90% (b)(g)	07/10/2049	860,232
12,632,148	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.12% (b)(g)	04/14/2050	583,714
2,000,000	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 30 Day Average + 2.01%, 1.90% Floor)	2.06% (a)	08/20/2035	1,997,938
19,958,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 30 Day Average + 3.01%, 2.90% Floor)	3.06% (a)	08/20/2035	19,793,726
6,529,459	Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	0.71% (b)(g)	08/10/2046	63,428

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,318,309	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.11% (b)(g)	10/10/2046	376,894
3,321,000	Commercial Mortgage Pass-Through Certificates, Series 2013-LC13-C	5.26% (a)(b)	08/10/2046	3,464,202
2,287,810	Commercial Mortgage Pass-Through Certificates, Series 2014-CR17-XA	0.96% (b)(g)	05/10/2047	42,626
233,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.70% (b)	08/10/2047	240,567
1,799,707	Commercial Mortgage Pass-Through Certificates, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.11% (a)	10/15/2031	1,766,695
17,683,798	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA	0.88% (b)(g)	03/10/2048	368,081
32,799,472	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.82% (b)(g)	08/10/2048	835,304
35,945,354	Commercial Mortgage Pass-Through Certificates, Series 2015-CR27-XA	0.91% (b)(g)	10/10/2048	1,083,005
5,373,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.31% (b)	02/10/2048	5,394,045
9,853,872	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	1.01% (b)(g)	02/10/2048	214,513
9,657,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-B	4.33% (b)	07/10/2048	10,267,267
45,562,794	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-XA	0.67% (b)(g)	07/10/2048	909,192
1,470,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.61% (b)	10/10/2048	1,545,647
1,769,000	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.64% (b)	02/10/2049	1,871,018
14,195,052	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	0.96% (b)(g)	02/10/2049	454,659
11,396,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-D (1 Month LIBOR USD + 2.18%, 2.18% Floor)	2.29% (a)	09/15/2033	11,201,432
944,000	Commercial Mortgage Pass-Through Certificates, Series 2021-LBA-G (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.76% (a)	03/15/2038	946,396
12,389	Credit Suisse Commercial Mortgage Trust, Series 2007-C1-AM	5.42%	02/15/2040	13,018
9,873,828	Credit Suisse Mortgage Capital Certificates, Series 2014-USA-X1	0.54% (a)(b)(g)	09/15/2037	170,706
26,427,999	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.82% (b)(g)	04/15/2050	538,774
9,277,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-B	4.31% (b)	11/15/2048	9,893,642
3,016,328	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.87% (b)(g)	01/15/2049	202,317
1,538,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-C	3.61% (b)	03/15/2053	1,567,291
126,673,684	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.05% (b)(g)	03/15/2054	9,850,855
3,350,000	CSMC Mortgage-Backed Trust, Series 2021-ADV-C (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.41% (a)	07/15/2038	3,351,061
6,499,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.55%, 3.30% Floor)	3.66% (a)	07/15/2032	6,256,258
2,979,000	CSMC Trust, Series 2020-FACT-C (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.71% (a)	10/15/2037	3,010,351
8,697,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 3.71%, 3.71% Floor)	3.82% (a)	10/15/2037	8,793,190
6,295,000	CSMC Trust, Series 2020-NET-D	3.70% (a)(b)	08/15/2037	6,418,221
1,600,000	CSWF Trust, Series 2018-TOP-G (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.36% (a)	08/15/2035	1,588,624

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,750,000	DBCG Mortgage Trust, Series 2017-BBG-C (1 Month LIBOR USD + 1.00%, 1.10% Floor)	1.11% (a)	06/15/2034	3,716,995
6,415,000	DBGS Mortgage Trust, Series 2018-5BP-D (1 Month LIBOR USD + 1.50%, 1.35% Floor)	1.61% (a)	06/15/2033	6,344,732
9,876,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	2.71% (a)	06/15/2033	9,362,577
1,120,000	DBJPM Mortgage Trust, Series 2017-C6-C	4.17% (b)	06/10/2050	1,162,105
16,783,719	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.38% (b)(g)	05/10/2049	788,922
5,561,069	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.36% (a)	07/15/2038	5,574,180
14,992,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	3.96% (a)(b)	12/10/2036	14,248,769
3,348,616	FREMF Mortgage Trust, Series 2015-KF08-B (1 Month LIBOR USD + 4.85%, 4.85% Floor)	4.94% (a)	02/25/2022	3,348,871
2,663,200	FREMF Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	5.59% (a)	05/25/2026	2,661,680
640,681	FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05% Floor)	5.14% (a)	07/25/2023	646,986
124,762,277	FREMF Mortgage Trust, Series 2017-K67-X2B	0.10% (a)(g)	09/25/2049	614,853
2,082,653	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.44% (a)	12/25/2026	2,093,220
2,481,119	FREMF Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.34% (a)	03/25/2027	2,478,162
5,794,734	FREMF Mortgage Trust, Series 2017-KSW2-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.74% (a)	05/25/2027	5,855,587
9,365,000	FREMF Mortgage Trust, Series 2018-KC02-C	0.00% (a)(h)	08/25/2025	7,545,288
1,099,438	FREMF Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.24% (a)	02/25/2025	1,094,344
2,183,575	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.99% (a)	06/25/2025	2,147,890
2,668,872	FREMF Mortgage Trust, Series 2019-KF61-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.29% (a)	04/25/2029	2,684,098
2,507,811	FREMF Mortgage Trust, Series 2019-KF64-B (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.39% (a)	06/25/2026	2,525,379
2,074,901	FREMF Mortgage Trust, Series 2019-KF69-B (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.39% (a)	08/25/2029	2,097,032
4,533,377	FREMF Mortgage Trust, Series 2019-KF72-B (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.19% (a)	11/25/2026	4,522,852
13,636,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.24% (a)	12/15/2036	12,836,445
2,000,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	09/15/2037	2,005,800
7,810,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	09/15/2037	7,863,842
3,903,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.51% (a)	09/15/2037	3,907,223
10,700,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	07/15/2039	10,711,802
12,469,000	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% (a)	04/10/2034	12,470,953
10,950,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	3.46% (a)	11/15/2036	10,965,219
3,609,584	GS Mortgage Securities Corporation, Series 2014-GC24-XA	0.71% (b)(g)	09/10/2047	59,024
31,964,688	GS Mortgage Securities Corporation, Series 2015-GC32-XA	0.73% (b)(g)	07/10/2048	717,323

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,518,000	GS Mortgage Securities Corporation, Series 2018-LUAU-E (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.66% (a)	11/15/2032	1,503,814
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.21% (a)	07/15/2031	4,833,086
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.91% (a)	07/15/2031	4,773,305
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	4.03% (a)	07/15/2031	4,380,805
8,710,608	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (b)(g)	11/10/2048	227,412
14,543,496	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.74% (b)(g)	05/10/2049	909,735
25,282,671	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.20% (b)(g)	10/10/2049	1,178,360
887,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSA	4.90% (a)(b)	03/10/2033	937,981
1,760,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSB	4.90% (a)(b)	03/10/2033	1,808,295
2,391,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSC	4.90% (a)(b)	03/10/2033	2,386,640
2,314,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSD	4.90% (a)(b)	03/10/2033	2,251,973
2,893,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSE	4.90% (a)(b)	03/10/2033	2,759,512
12,284,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.71% (a)	08/15/2032	11,911,582
6,838,000	GS Mortgage Securities Trust, Series 2019-SMP-F (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.21% (a)	08/15/2032	6,637,161
14,505,000	GSCG Trust, Series 2019-600C-E	3.99% (a)(b)	09/06/2034	14,193,494
15,347,000	Hawaii Hotel Trust, Series 2019-MAUI-G (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	05/15/2038	15,080,570
1,056,782	HPLY Trust, Series 2019-HIT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	11/15/2036	1,046,181
1,930,518	HPLY Trust, Series 2019-HIT-E (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.46% (a)	11/15/2036	1,901,475
10,531,207	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2036	10,214,418
3,830,371	IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.26% (a)	06/15/2034	3,807,373
214,754	IMT Trust, Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.96% (a)	06/15/2034	214,215
6,339,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2014-C20-B	4.40% (b)	07/15/2047	6,618,402
15,523,896	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	0.89% (b)(g)	01/15/2049	498,058
291,022	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	06/15/2032	290,789
4,932,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-C (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	06/15/2032	4,930,261
690,400	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.21% (a)	06/15/2032	690,153
1,826,400	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	06/15/2035	1,826,361
856,246	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2006-LDP9-AMS	5.34%	05/15/2047	750,615
32,363,238	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.59% (b)(g)	12/15/2049	737,901
336,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-CFX	4.95% (a)	07/05/2033	347,037

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,245,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(b)	07/05/2033	5,348,545
1,712,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	07/15/2036	1,674,056
4,216,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	4,213,428
4,314,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.45% (a)(b)	05/05/2032	4,235,037
5,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.45% (a)(b)	05/05/2032	4,889,742
5,287,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.45% (a)(b)	05/05/2032	4,764,845
5,775,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(b)	05/05/2032	5,212,613
11,575,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	11,366,362
2,809,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-MHC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.81% (a)	04/15/2038	2,812,936
4,823,572	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.77% (b)(g)	02/15/2047	63,802
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-B	4.48% (b)	09/15/2047	1,568,918
500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (b)	09/15/2047	508,344
4,240,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.98% (a)(b)	09/15/2047	4,209,145
17,696,319	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.83% (b)(g)	11/15/2047	359,327
1,303,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.38% (b)	01/15/2048	1,324,635
5,287,890	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.81% (a)(b)	02/15/2048	4,722,481
2,828,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-B	4.12% (b)	05/15/2048	2,888,558
15,853,848	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.62% (b)(g)	05/15/2048	269,836
25,194,410	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.50% (b)(g)	07/15/2048	389,884
10,908,397	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.82% (b)(g)	08/15/2048	284,270
17,453,177	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.21% (b)(g)	11/15/2048	459,277
580,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.61% (b)	12/15/2048	601,852
9,040,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-MFP-E (1 Month LIBOR USD + 2.16%, 2.16% Floor)	2.27% (a)	07/15/2036	8,886,890
7,942,000	KREF Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.76% (a)	02/15/2039	7,960,306
10,000,000	LCCM, Series 2017-LC26-C	4.71% (a)	07/12/2050	10,351,312
6,367,000	LCCM, Series 2021-FL3-AS (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.90% (a)	11/15/2038	6,391,226
2,400,000	LCCM, Series 2021-FL3-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.30% (a)	11/15/2038	2,409,137
1,000,000	LoanCore Issuer Ltd., Series 2018-CRE1-C (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.66% (a)	05/15/2028	1,003,496
2,000,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.81% (a)	05/15/2036	1,998,766
8,720,522	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.77% (a)(b)(g)	03/10/2049	313,372
72,226,514	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.86% (a)(b)(g)	03/10/2050	1,862,260

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
15,958,000	MBRT, Series 2019-MBR-F (1 Month LIBOR USD + 2.80%, 2.55% Floor)	2.91% (a)	11/15/2036	15,762,157
17,236,000	Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	11/15/2038	17,232,741
3,198,553	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%)	2.90% (a)	08/25/2024	3,200,166
5,150,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.96% (a)	07/16/2036	5,150,551
11,933,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(b)	02/10/2042	11,193,697
1,635,000	MHC Commercial Mortgage Trust, Series 2021-MHC2-E (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.06% (a)	05/15/2023	1,612,243
5,000,000	MHC Commercial Mortgage Trust, Series 2021-MHC-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.71% (a)	04/15/2038	5,001,619
3,575,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	3,287,785
10,600,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.16% (a)(b)	10/15/2030	9,653,226
3,351,543	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.58% (b)(g)	10/15/2046	25,561
13,678,036	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.28% (b)(g)	02/15/2046	123,158
3,833,877	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14-XA	0.96% (b)(g)	02/15/2047	58,810
500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.50% (b)	10/15/2047	509,967
120,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.45% (b)	02/15/2048	123,014
16,906,865	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.19% (b)(g)	01/15/2049	655,530
5,250,000	Morgan Stanley Capital Trust, Series 2007-T27-C	6.01% (a)(b)	06/11/2042	5,255,418
8,494,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2034	8,235,536
1,683,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.46% (a)	11/15/2034	1,540,706
2,935,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	07/15/2035	2,916,609
711,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34% Floor)	4.34% (a)	12/15/2036	711,829
13,327,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.26% (a)	05/15/2036	12,852,583
1,331,000	Morgan Stanley Capital Trust, Series 2019-PLND-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.91% (a)	05/15/2036	1,260,581
4,275,000	Motel Trust, Series 2021-MTL6-D (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.21% (a)	09/15/2038	4,277,479
9,940,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.31% (a)	06/15/2035	9,282,505
8,191,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.50% (a)(b)	01/15/2037	8,325,870
4,742,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.50% (a)(b)	01/15/2037	4,757,293
4,426,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.50% (a)(b)	01/15/2037	4,379,125

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,665,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.25% (a)(b)	12/15/2036	4,589,471
4,414,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK2	3.25% (a)(b)	12/15/2036	4,310,149
12,315,000	New York Mortgage Trust, Series 2019-NYT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	12/15/2035	12,273,088
11,000,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	02/15/2036	10,988,758
12,540,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	1.82% (a)	04/15/2036	12,519,449
1,500,000	SFO Commercial Mortgage Trust, Series 2021-555-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.91% (a)	05/15/2038	1,503,782
168,062,650	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(b)(g)	07/15/2041	3,429,604
32,911,378	SLIDE, Series 2018-FUN-XCP	0.00% (a)(b)(g)	12/15/2022	329
16,035,000	SoHo Trust, Series 2021-SOHO-B	2.70% (a)(b)	08/10/2038	15,132,411
8,500,000	SREIT Trust, Series 2021-MFP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	1.68% (a)	11/15/2038	8,450,534
8,500,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	2.13% (a)	11/15/2038	8,453,726
459,000	STWD Ltd., Series 2019-FL1-C (Secured Overnight Financing Rate 30 Day Average + 2.06%, 1.95% Floor)	2.11% (a)	07/15/2038	459,603
8,744,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 30 Day Average + 2.46%, 2.35% Floor)	2.51% (a)	07/15/2038	8,755,472
8,426,455	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	3.58% (a)	11/11/2034	8,238,296
3,870,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	4,094,736
2,034,000	UBS Commercial Mortgage Trust, Series 2017-C1-XB	0.94% (b)(g)	06/15/2050	98,619
1,500,000	UBS Commercial Mortgage Trust, Series 2017-C4-C	4.43% (b)	10/15/2050	1,546,469
78,849,176	UBS Commercial Mortgage Trust, Series 2018-C13-XA	0.74% (b)(g)	10/15/2051	3,167,403
6,009,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.70% (b)	02/15/2051	6,527,545
1,067,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	4.88% (b)	03/15/2051	1,150,432
187,000	UBS Commercial Mortgage Trust, Series 2018-NYCH-G (1 Month LIBOR USD + 4.84%, 4.84% Floor)	4.95% (a)	02/15/2032	177,768
5,893,630	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.76% (a)	09/15/2036	5,853,388
540,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	560,872
10,432,070	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.86% (b)(g)	02/15/2048	238,609
3,321,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-B	4.09% (b)	05/15/2048	3,483,133
51,130,669	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	0.89% (b)(g)	09/15/2058	1,415,420
2,651,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.29% (b)	07/15/2058	2,758,446
24,927,298	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.65% (b)(g)	07/15/2058	498,209
954,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.71% (b)	01/15/2059	987,004
11,261,299	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.61% (b)(g)	03/15/2059	641,771
3,546,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.39% (b)	11/15/2049	3,718,772
23,246,485	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.62% (b)(g)	11/15/2049	1,300,276
73,460,337	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.02% (b)(g)	07/15/2050	3,167,000
23,090,642	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.59% (b)(g)	08/15/2052	2,166,189
70,995,681	Wells Fargo Commercial Mortgage Trust, Series 2020-C57-XA	2.09% (b)(g)	08/15/2053	9,995,333
63,442,193	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.55% (b)(g)	04/15/2054	7,102,639

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
272,707	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.61% (a)	02/15/2040	272,160
3,050,121	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.01% (b)(g)	03/15/2047	48,940
6,993,709	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.02% (b)(g)	08/15/2047	148,027
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$1,180,973,794)				1,131,111,267
Non-Agency Residential Collateralized Mortgage Obligations - 12.1%				
5,803,159	ACE Securities Corporation Home Equity Loan Trust, Series 2006-CW1-A2D (1 Month LIBOR USD + 0.52%, 0.52% Floor)	0.62%	07/25/2036	5,475,615
7,680,850	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2B (1 Month LIBOR USD + 0.12%, 0.12% Floor)	0.22%	11/25/2036	3,955,069
5,777,545	Adjustable Rate Mortgage Trust, Series 2006-1-6A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.36%	03/25/2036	4,102,428
6,812,488	Ajax Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(l)	01/25/2061	6,754,865
5,011,713	Alternative Loan Trust, Series 2005-49CB-A6	5.50%	11/25/2035	4,180,333
1,744,630	Alternative Loan Trust, Series 2005-61-1A2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	0.84%	12/25/2035	1,692,662
8,426,753	Alternative Loan Trust, Series 2005-62-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	0.70%	12/25/2035	7,365,620
8,572,778	Alternative Loan Trust, Series 2006-16CB-A5	6.00%	06/25/2036	6,573,403
1,686,343	Alternative Loan Trust, Series 2006-32CB-A21	5.50%	11/25/2036	1,297,894
2,447,996	Alternative Loan Trust, Series 2006-34-A6	6.25%	11/25/2046	1,722,405
6,357,462	Alternative Loan Trust, Series 2006-36T2-1A3	5.75%	12/25/2036	3,877,485
1,656,412	Alternative Loan Trust, Series 2006-J4-2A9	6.00%	07/25/2036	1,336,740
4,259,035	Alternative Loan Trust, Series 2006-OA12-A1B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	09/20/2046	4,154,304
5,045,396	Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29%	03/20/2047	4,372,543
12,462,936	Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	8,636,033
11,181,304	Alternative Loan Trust, Series 2007-12T1-A5	6.00%	06/25/2037	7,747,942
4,815,252	Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	3,570,479
2,572,288	American Home Mortgage Investment Trust, Series 2004-2-M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor, 11.00% Cap)	1.00%	02/25/2044	2,481,997
6,000,000	Angel Oak Mortgage Trust LLC, Series 2019-1-M1	4.50% (a)(b)	11/25/2048	6,013,612
4,370,773	Angel Oak Mortgage Trust LLC, Series 2020-2-A1A	2.53% (a)(b)	01/26/2065	4,387,173
4,832,321	Angel Oak Mortgage Trust LLC, Series 2020-4-A1	1.47% (a)(b)	06/25/2065	4,828,801
728,101	Angel Oak Mortgage Trust LLC, Series 2020-6-A3	1.78% (a)(b)	05/25/2065	727,619
10,176,944	Angel Oak Mortgage Trust LLC, Series 2021-7-A1	1.98% (a)(b)	10/25/2066	10,154,501
1,916,592	Arroyo Mortgage Trust, Series 2019-1-A1	3.81% (a)(b)	01/25/2049	1,925,180
1,061,384	Arroyo Mortgage Trust, Series 2019-2-A2	3.50% (a)(b)	04/25/2049	1,062,937
7,331,949	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	10/25/2048	7,377,689
1,278,234	Banc of America Funding Corporation, Series 2006-7-T2A1	5.88% (b)	10/25/2036	1,251,166
11,758,331	Banc of America Funding Corporation, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.31% (a)	09/29/2036	11,732,148
2,719,114	Banc of America Funding Corporation, Series 2015-R2-9A2	0.35% (a)(c)	03/27/2036	2,721,013
1,447,270	Banc of America Mortgage Securities Trust, Series 2005-I-2A5	2.73% (b)	10/25/2035	1,477,546
3,541,570	Banc of America Mortgage Securities Trust, Series 2007-3-1A1	6.00%	09/25/2037	3,562,312
5,683,469	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% (a)(l)	06/28/2034	5,733,860
7,132,939	BCAP LLC Trust, Series 2009-RR4-7A2	6.00% (a)(b)	03/26/2037	4,006,575

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,506,843	BCAP LLC Trust, Series 2012-RR1-3A4	5.50% (a)(b)	10/26/2035	1,257,315
1,064,157	Bellemeade Ltd., Series 2018-3A-MIB (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.95% (a)	10/25/2028	1,064,695
1,140,944	BRAVO Residential Funding Trust, Series 2019-NQM1-A2	2.89% (a)(b)	07/25/2059	1,140,968
24,137,006	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(l)	04/01/2069	24,035,486
7,195,026	BRAVO Residential Funding Trust, Series 2021-NQM2-A3	1.44% (a)(b)	03/25/2060	7,160,623
10,573,206	CHL Mortgage Pass-Through Trust, Series 2006-20-1A18 (1 Month LIBOR USD + 0.65%, 0.65% Floor, 6.00% Cap)	0.75%	02/25/2037	4,630,976
1,944,551	CHL Mortgage Pass-Through Trust, Series 2006-21-A10	5.75%	02/25/2037	1,330,192
7,432,625	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(l)	09/25/2059	7,446,828
26,790,332	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (a)(l)	11/25/2070	26,833,047
3,638,271	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% (a)(b)	05/25/2060	3,662,996
800,795	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	795,512
362,289	COLT Mortgage Loan Trust, Series 2020-3-A3	2.38% (a)(b)	04/27/2065	362,760
5,224,505	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (a)(b)	05/25/2065	5,216,502
6,672,189	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (a)(b)	11/25/2066	6,659,708
376,214	Countrywide Alternative Loan Trust, Series 2005-23CB-A15	5.50%	07/25/2035	358,432
1,310,413	Countrywide Alternative Loan Trust, Series 2005-28CB-1A6	5.50%	08/25/2035	1,316,838
1,743,525	Countrywide Alternative Loan Trust, Series 2006-J6-A5	6.00%	09/25/2036	1,271,027
345,542	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	284,153
11,965,094	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	7,780,623
971,225	Countrywide Home Loans, Series 2005-10-A2	5.50%	05/25/2035	933,993
616,201	Countrywide Home Loans, Series 2007-14-A15	6.50%	09/25/2037	470,512
2,452	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1	4.50%	01/25/2022	739
1,323,837	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	1,203,875
53,484	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5	6.00%	12/25/2035	51,574
629,129	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	487,756
669,022	Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5	2.19% (a)(b)	07/27/2036	669,302
777,286	Credit Suisse Mortgage Capital Certificates, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	774,352
9,118,356	CSMC Trust, Series 2009-8R-8A2	6.00% (a)(b)	03/26/2037	5,092,354
52,590,342	CSMC Trust, Series 2019-RP10-A1	2.97% (a)(b)	12/26/2059	52,706,335
8,715,404	CSMC Trust, Series 2020-RPL2-A12	3.42% (a)(b)	02/25/2060	8,759,662
6,317,038	CSMC Trust, Series 2020-RPL3-A1	2.69% (a)(b)	03/25/2060	6,343,850
6,777,550	CSMC Trust, Series 2020-SPT1-A1	1.62% (a)(l)	04/25/2065	6,789,150
7,470,111	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.36%	12/25/2036	3,465,033
4,956,882	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	0.48%	12/25/2036	2,323,155
235,001	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA2-A1 (12 Month US Treasury Average + 0.77%, 0.77% Floor)	0.85%	04/25/2047	234,205
428,543	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (a)(b)	07/27/2037	402,079
498,853	Deutsche Securities, Inc., Series 2006-AB4-A1A	6.01% (b)	10/25/2036	502,373

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,231,855	GCAT LLC, Series 2020-3-A1	2.98% (a)(l)	09/25/2025	7,289,153
5,837,606	GCAT LLC, Series 2020-NQM2-A1	1.56% (a)(l)	04/25/2065	5,840,975
10,065,312	GCAT LLC, Series 2021-NQM4-A3	1.56% (a)(b)	08/25/2066	9,940,444
1,727,955	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (a)(b)	01/25/2059	1,742,843
5,767,061	GSAA Home Equity Trust, Series 2006-19-A3A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.58%	12/25/2036	2,858,208
359,827	GSR Mortgage Loan Trust, Series 2006-2F-3A4	6.00%	02/25/2036	237,947
2,667,697	HarborView Mortgage Loan Trust, Series 2006-1-2A1A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.58%	03/19/2036	2,665,022
949,225	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	0.64%	02/25/2037	909,469
865,647	IndyMac INDX Mortgage Loan Trust, Series 2006-AR5-2A1	3.14% (b)	05/25/2036	893,024
34,703,666	JP Morgan Alternative Loan Trust, Series 2005-S1-1A4	6.00%	12/25/2035	19,444,495
4,683,780	JP Morgan Alternative Loan Trust, Series 2007-S1-A2 (1 Month LIBOR USD + 0.68%, 0.68% Floor, 11.50% Cap)	0.78%	04/25/2047	4,645,477
12,329,749	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	07/25/2036	7,319,813
6,569,324	JP Morgan Resecuritization Trust, Series 2014-4-1C	0.00% (a)(b)	01/26/2036	2,591,302
14,632,851	Legacy Mortgage Asset Trust, Series 2019-GS3-A1	3.75% (a)(l)	04/25/2059	14,696,809
9,874,819	Legacy Mortgage Asset Trust, Series 2019-GS4-A1	3.44% (a)(l)	05/25/2059	9,889,979
856,317	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(l)	05/25/2059	859,131
3,950,207	Legacy Mortgage Asset Trust, Series 2019-GS6-A1	3.00% (a)(l)	06/25/2059	3,960,326
21,044,005	Legacy Mortgage Asset Trust, Series 2020-GS3-A1	3.25% (a)(l)	05/25/2060	21,117,373
7,000,295	Legacy Mortgage Asset Trust, Series 2020-GS4-A1	3.25% (a)(l)	02/25/2060	7,043,927
3,474,260	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (a)(l)	01/25/2060	3,494,785
3,332,633	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (a)(l)	10/25/2066	3,330,874
15,154,381	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (a)(l)	07/25/2061	15,027,487
29,421,557	Legacy Mortgage Asset Trust, Series 2021-GS4-A1	1.65% (a)(l)	11/25/2060	29,098,132
214,869	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	158,982
10,952,474	Lehman XS Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.35%	08/25/2047	10,261,844
18,254,699	Lehman XS Trust, Series 2007-4N-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34%	03/25/2047	18,245,739
10,000,000	LHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (a)(b)	09/25/2026	9,964,722
17,904,575	Long Beach Mortgage Loan Trust, Series 2006-11-2A2 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	0.20%	12/25/2036	8,720,973
10,455,922	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.48%	03/25/2046	5,017,001
85,862	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.16% (b)	04/25/2036	59,837
1,888,397	MASTR Adjustable Rate Mortgages Trust, Series 2006-OA2-4A1A (12 Month US Treasury Average + 0.85%, 0.85% Floor)	0.93%	12/25/2046	1,785,622
356,647	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A6	6.00%	03/25/2037	200,111
1,226,727	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	728,713
38,211,734	Merrill Lynch Mortgage Investors Trust, Series 2006-RM2-A1A (1 Month LIBOR USD + 0.37%, 0.37% Floor)	0.47%	05/25/2037	15,103,043
4,785,564	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2A (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.34%	02/25/2037	2,021,078
7,399,900	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	0.52%	02/25/2037	3,200,194

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,433,445	MFT Trust, Series 2021-NQM2-A3	1.47% (a)(b)	11/25/2064	8,378,075
255,424	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.49% (b)	02/25/2036	203,519
692,134	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	692,843
25,000,000	New York Mortgage Trust, Series 2021-BPL1-A1	2.24% (a)(l)	05/25/2026	24,847,080
5,118,089	Nomura Resecuritization Trust, Series 2015-8R-4A4	1.46% (a)(b)	11/25/2047	4,407,049
21,468,411	NYMT Loan Trust, Series 2020-SP2-A1	2.94% (a)(b)	10/25/2060	21,448,308
688,532	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(b)	05/25/2060	690,968
4,460,486	OBX Trust, Series 2021-NQM2-A3	1.56% (a)(b)	05/25/2061	4,422,900
3,674,506	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(l)	09/27/2060	3,645,245
4,420,360	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (a)(l)	06/27/2060	4,368,384
33,852,459	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (a)(l)	07/25/2051	33,629,432
35,954,397	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(l)	02/25/2061	35,541,608
9,617,021	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(l)	07/25/2051	9,541,946
24,861,909	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	24,706,165
9,934,589	PRPM LLC, Series 2021-4-A1	1.87% (a)(l)	04/25/2026	9,840,570
8,002,164	PRPM LLC, Series 2021-6-A1	1.79% (a)(l)	07/25/2026	7,937,523
14,980,806	PRPM LLC, Series 2021-7-A1	1.87% (a)(l)	08/25/2026	14,835,645
1,708,295	RALI Trust, Series 2007-QS4-3A4	6.00%	03/25/2037	1,673,172
2,127,246	RALI Trust, Series 2007-QS4-3A9	6.00%	03/25/2037	2,083,363
1,374,464	RALI Trust, Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	06/25/2037	1,071,631
5,315,518	RASC Trust, Series 2004-KS7-A2A (1 Month LIBOR USD + 0.58%, 0.58% Floor)	0.67%	08/25/2034	5,257,671
812,154	RBSSP Resecuritization Trust, Series 2009-2-3A2 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.59% (a)	04/26/2035	765,852
623,219	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	606,160
912,193	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	900,705
697,488	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	421,941
2,082,490	Residential Asset Securitization Trust, Series 2006-A6-1A4	6.00%	07/25/2036	917,746
4,858,204	Residential Mortgage Loan Trust, Series 2007-S1-A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	01/25/2037	4,021,011
5,394,000	Residential Mortgage Loan Trust, Series 2019-2-M1	3.86% (a)(b)	05/25/2059	5,415,346
6,399,121	Securitized Asset Backed Receivables LLC Trust, Series 2006-WM3-A1 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	0.20%	10/25/2036	2,821,317
2,331,612	Soundview Home Loan Trust, Series 2007-OPT3-2A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	08/25/2037	2,298,340
15,780,204	Specialty Underwriting & Residential Finance Trust, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.38%	09/25/2037	15,135,781
8,000,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (a)	04/25/2060	8,121,875
39,167,894	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (a)(b)	09/25/2066	39,027,513
1,873,214	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.02% (b)	12/25/2035	1,790,574
40,000,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% (a)(l)	03/25/2023	40,101,528
20,701,107	VCAT LLC, Series 2021-NPL1-A1	2.29% (a)(l)	12/26/2050	20,688,738
18,028,311	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(l)	08/25/2051	17,767,661
8,719,819	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(l)	08/25/2051	8,606,400
5,299,472	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	5,460,452

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,256,989	Velocity Commercial Capital Loan Trust, Series 2020-1-M2	2.98% (a)(b)	02/25/2050	4,252,990
2,933,996	Velocity Commercial Capital Loan Trust, Series 2021-1-M2	2.26% (a)(b)	05/25/2051	2,859,032
1,986,015	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (a)(b)	08/25/2051	1,941,487
9,214,279	Vericrest Opportunity Loan Trust, Series 2021-NP11-A1	1.87% (a)(l)	08/25/2051	9,155,759
4,997,336	Verus Securitization Trust, Series 2020-4-A1	1.50% (a)(l)	05/25/2065	4,990,813
549,805	Verus Securitization Trust, Series 2020-4-A3	2.32% (a)(l)	05/25/2065	552,136
1,500,000	Verus Securitization Trust, Series 2020-INV1-A2	3.04% (a)(b)	03/25/2060	1,529,035
4,615,438	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (a)(l)	08/25/2050	4,627,135
19,615,956	Verus Securitization Trust, Series 2021-7-A1	1.83% (a)(b)	10/25/2066	19,587,210
4,994,213	Verus Securitization Trust, Series 2021-R1-A3	1.26% (a)(b)	10/25/2063	4,977,390
5,785,199	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(l)	05/25/2051	5,763,983
13,765,538	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(l)	02/27/2051	13,689,822
1,316,305	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(l)	02/27/2051	1,307,124
6,354,620	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(l)	03/27/2051	6,331,164
3,635,033	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(l)	04/25/2051	3,616,886
31,036,681	VOLT LLC, Series 2021-NPL8-A1	2.12% (a)(l)	04/25/2051	30,935,321
7,074,846	WaMu Asset-Backed Certificates Trust, Series 2006-HE5-2A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	10/25/2036	3,820,289
2,598,222	WaMu Asset-Backed Certificates Trust, Series 2006-HE5-2A3 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.33%	10/25/2036	1,418,413
1,926,355	WaMu Mortgage Pass Through Certificates Trust, Series 2007-HE4-2A3 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.27%	07/25/2047	1,437,646
4,014,824	WaMu Mortgage Pass-Through Certificates Trust, Series 2005-AR4-A5	2.83% (b)	04/25/2035	4,056,356
12,903,802	WaMu Mortgage Pass-Through Certificates Trust, Series 2006- AR18-1A1	2.59% (b)	01/25/2037	12,940,202
1,382,876	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-8-2CB3 (1 Month LIBOR USD + 0.41%, 0.41% Floor, 5.50% Cap)	0.51%	10/25/2035	1,298,562
90,944	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-1A5	6.00%	07/25/2036	85,309
3,400,899	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-2A1	2.69% (b)	09/25/2036	3,289,003
706,025	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	696,121
3,035,710	Wells Fargo Mortgage Backed Securities Trust, Series 2007-15-A1	6.00%	11/25/2037	3,005,557
9,703,059	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR6-A2	2.56% (b)	10/25/2037	9,508,187
22,250,000	ZH Trust, Series 2021-1-A	2.25% (a)	02/18/2027	21,964,800
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,179,039,807)				1,164,173,552

US Corporate Bonds - 4.8%

5,740,000	AbbVie, Inc.	2.30%	11/21/2022	5,821,348
1,000,000	AbbVie, Inc.	2.60%	11/21/2024	1,038,241
6,684,000	American Express Company (3 Month LIBOR USD + 0.65%)	0.83%	02/27/2023	6,706,382
6,990,000	American Honda Finance Corporation	0.75%	08/09/2024	6,915,196
6,445,000	American Tower Corporation	2.40%	03/15/2025	6,622,812
800,000	Amgen, Inc.	3.63%	05/22/2024	843,012
3,330,000	Anthem, Inc.	3.30%	01/15/2023	3,417,437
5,970,000	Anthem, Inc.	3.50%	08/15/2024	6,307,790

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,495,000	AT&T, Inc.	4.45%	04/01/2024	6,936,119
9,805,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.75% (a)	05/24/2024	9,835,211
3,250,000	Atmos Energy Corporation	0.63%	03/09/2023	3,238,393
2,175,000	Avery Dennison Corporation	0.85%	08/15/2024	2,144,725
8,765,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	0.97%	03/05/2024	8,810,071
4,925,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.74%	04/22/2025	4,946,242
6,495,000	Boeing Company	4.51%	05/01/2023	6,785,734
2,620,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	2,607,659
6,430,000	Campbell Soup Company	3.95%	03/15/2025	6,879,791
1,887,000	Capital One Financial Corporation	3.20%	01/30/2023	1,933,236
4,625,000	Capital One Financial Corporation	3.90%	01/29/2024	4,869,317
6,547,000	Cardinal Health, Inc.	3.08%	06/15/2024	6,793,109
2,445,000	Cardinal Health, Inc.	3.50%	11/15/2024	2,582,983
7,061,000	Carrier Global Corporation	2.24%	02/15/2025	7,235,547
2,035,000	Cigna Corporation	0.61%	03/15/2024	2,019,048
4,882,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.19%	06/01/2024	4,936,584
1,950,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	1,945,976
6,725,000	Conagra Brands, Inc.	4.30%	05/01/2024	7,159,791
1,619,000	Dell International LLC	5.45%	06/15/2023	1,708,438
922,000	Dell International LLC	4.00%	07/15/2024	978,857
3,355,000	Dell International LLC	5.85%	07/15/2025	3,805,828
6,338,000	Dollar Tree, Inc.	4.00%	05/15/2025	6,813,771
590,000	DTE Energy Company	2.25%	11/01/2022	597,903
2,375,000	DTE Energy Company	2.53%	10/01/2024	2,446,059
3,890,000	DTE Energy Company	1.05%	06/01/2025	3,814,431
7,115,000	Entergy Corporation	0.90%	09/15/2025	6,897,373
6,575,000	Equinix, Inc.	1.25%	07/15/2025	6,463,362
5,730,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	6,469,092
7,060,000	Exxon Mobil Corporation	1.57%	04/15/2023	7,141,709
6,480,000	General Mills, Inc.	3.70%	10/17/2023	6,783,279
6,465,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	7,256,631
6,445,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	6,819,975
6,005,000	HCA, Inc.	5.00%	03/15/2024	6,460,606
5,855,000	Hyatt Hotels Corporation	1.30%	10/01/2023	5,857,011
5,645,000	Hyundai Capital America	2.85% (a)	11/01/2022	5,743,352
1,180,000	Hyundai Capital America	1.00% (a)	09/17/2024	1,160,305
4,435,000	JPMorgan Chase & Company	3.90%	07/15/2025	4,802,993
1,850,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	1,861,113
6,660,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	6,616,838
3,350,000	Kinder Morgan Energy Partners LP	3.95%	09/01/2022	3,395,282
6,125,000	Marriott International, Inc.	3.60%	04/15/2024	6,408,911
6,435,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	6,809,258
1,870,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	1,863,911
5,085,000	McDonald's Corporation	2.63%	01/15/2022	5,088,247
1,600,000	McDonald's Corporation	3.35%	04/01/2023	1,647,491

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,625,000	Microchip Technology, Inc.	0.97%	02/15/2024	6,570,102
6,370,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	6,349,540
6,560,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	6,541,408
6,436,000	Mosaic Company	4.25%	11/15/2023	6,772,149
500,000	Mylan, Inc.	3.13% (a)	01/15/2023	510,531
1,580,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	1,553,365
4,645,000	Northrop Grumman Corporation	3.25%	08/01/2023	4,806,448
1,703,000	Northrop Grumman Corporation	2.93%	01/15/2025	1,775,213
7,040,000	NVIDIA Corporation	0.58%	06/14/2024	6,978,052
4,380,000	Omnicom Group, Inc.	3.65%	11/01/2024	4,645,477
6,870,000	Pacific Gas and Electric Company	1.75%	06/16/2022	6,870,051
6,295,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	6,490,885
6,605,000	PepsiCo, Inc.	0.75%	05/01/2023	6,615,496
915,000	Phillips 66	3.85%	04/09/2025	976,338
2,270,000	Phillips 66	1.30%	02/15/2026	2,223,017
295,000	Pioneer Natural Resources Company	0.55%	05/15/2023	293,963
3,150,000	Pioneer Natural Resources Corporation	0.75%	01/15/2024	3,108,714
4,140,000	PNC Bank N.A.	3.25%	06/01/2025	4,403,009
2,500,000	PNC Funding Corporation	3.30%	03/08/2022	2,506,958
5,195,000	Public Service Enterprise Group, Inc.	0.84%	11/08/2023	5,176,824
6,380,000	Republic Services, Inc.	2.50%	08/15/2024	6,569,409
7,285,000	Royalty Pharma PLC	0.75%	09/02/2023	7,241,823
6,240,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	6,549,889
6,610,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	6,800,973
7,050,000	Simon Property Group LP	2.00%	09/13/2024	7,179,427
6,690,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	6,704,930
6,440,000	Southwest Airlines Company	4.75%	05/04/2023	6,746,404
755,000	Synchrony Financial	2.85%	07/25/2022	762,778
2,720,000	Synchrony Financial	4.38%	03/19/2024	2,871,123
3,295,000	Synchrony Financial	4.25%	08/15/2024	3,491,920
4,924,000	Target Corporation	2.90%	01/15/2022	4,928,028
1,625,000	Target Corporation	2.25%	04/15/2025	1,675,852
6,845,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	6,823,821
6,615,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	6,552,145
5,213,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.45%	06/09/2025	5,208,687
3,680,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	3,652,616
6,300,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	6,426,227
1,560,000	Viatis, Inc.	1.13%	06/22/2022	1,563,683
6,755,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	6,814,394
6,275,000	Welltower, Inc.	3.63%	03/15/2024	6,602,755
2,215,000	Williams Companies, Inc.	4.30%	03/04/2024	2,338,469
3,900,000	Williams Companies, Inc.	4.55%	06/24/2024	4,175,771
6,800,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	6,784,871
Total US Corporate Bonds (Cost \$460,238,028)				458,677,315

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Mortgage Backed Obligations - 3.4%				
27,309,886	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.31% (b)(g)	03/25/2023	281,240
1,764,658	Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.10% Cap)	2.02%	02/01/2043	1,850,632
602,061	Federal Home Loan Mortgage Corporation, Pool G08626	3.00%	02/01/2045	632,976
587,283	Federal Home Loan Mortgage Corporation, Pool G08631	3.00%	03/01/2045	617,482
70,146,606	Federal Home Loan Mortgage Corporation, Pool SB8092	1.50%	03/01/2036	70,417,717
4,357,744	Federal Home Loan Mortgage Corporation, Pool SB8093	2.00%	03/01/2036	4,466,756
33,512,226	Federal Home Loan Mortgage Corporation, Pool SB8119	2.00%	09/01/2036	34,350,563
18,477,634	Federal Home Loan Mortgage Corporation, Pool SB8511	2.00%	05/01/2036	19,004,208
1,726,130	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.05% (a)	01/25/2051	1,720,034
370,677	Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap)	6.17% (g)(i)	02/15/2038	67,745
1,655,955	Federal Home Loan Mortgage Corporation, Series 4060-QA	1.50%	09/15/2026	1,661,727
821,217	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	846,681
12,547,067	Federal Home Loan Mortgage Corporation, Series 4954-LB	2.50%	02/25/2050	12,893,757
7,676,044	Federal Home Loan Mortgage Corporation, Series 5105-NH	2.00%	02/25/2037	7,730,696
2,135,288	Federal National Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.39% Cap)	1.88%	11/01/2042	2,235,657
3,253,791	Federal National Mortgage Association Pass-Thru, Pool AP7870 (12 Month LIBOR USD + 1.70%, 1.70% Floor, 7.54% Cap)	1.95%	07/01/2042	3,414,082
771,755	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	809,920
238,162	Federal National Mortgage Association Pass-Thru, Pool MA1200	3.00%	10/01/2032	249,600
1,022,694	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	1,048,130
1,222,622	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.56%, 1.56% Floor, 6.99% Cap)	1.82%	05/01/2045	1,277,285
5,592,736	Federal National Mortgage Association, Pool BM4513 (12 Month LIBOR USD + 1.66%, 1.66% Floor, 7.68% Cap)	2.53%	05/01/2044	5,801,130
1,853,844	Federal National Mortgage Association, Pool CB0302	1.50%	05/01/2036	1,862,742
24,514,616	Federal National Mortgage Association, Pool FM5470	2.00%	01/01/2036	25,194,974
16,401,454	Federal National Mortgage Association, Pool MA4176	2.00%	11/01/2040	16,568,751
1,057,184	Federal National Mortgage Association, Series 2012-32-DA	2.00%	11/25/2026	1,073,465
383,231	Federal National Mortgage Association, Series 2013-40-KP	3.50%	04/25/2042	386,536
1,847,156	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	1,885,422
9,160,338	Federal National Mortgage Association, Series 2019-25-SB (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.95% (g)(i)	06/25/2049	1,627,562
6,470,750	Federal National Mortgage Association, Series 2020-39-MH	3.00%	06/25/2040	6,707,628
21,717,684	Federal National Mortgage Association, Series 2020-45-JL	3.00%	07/25/2040	22,510,473
23,117,673	Federal National Mortgage Association, Series 2020-M49-1A1	1.26% (b)	11/25/2030	22,789,758
8,085,232	Federal National Mortgage Association, Series 2021-21-GL	2.00%	07/25/2043	8,100,218
6,817,935	Federal National Mortgage Association, Series 2021-21-HG	2.00%	11/25/2047	6,876,762
11,380,048	Federal National Mortgage Association, Series 2021-29-CG	1.25%	05/25/2041	11,188,408
15,777,085	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	15,890,475
10,027,694	Federal National Mortgage Association, Series 2021-M20-A1	1.84% (b)	10/25/2031	10,223,011
1,161,541	Government National Mortgage Association, Series 2016-136-UD	3.00%	04/20/2045	1,166,023
157,749	Government National Mortgage Association, Series 2017-4-NC	3.00%	10/20/2045	158,312
Total US Government and Agency Mortgage Backed Obligations (Cost \$329,844,158)				325,588,538

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Obligations - 17.4%				
101,800,000	United States Treasury Notes	0.38%	03/31/2022	101,870,283
341,100,000	United States Treasury Notes	0.13%	02/28/2023	339,754,255
427,100,000	United States Treasury Notes	0.13%	04/30/2023	424,864,396
475,900,000	United States Treasury Notes	0.50%	11/30/2023	474,115,375
171,700,000	United States Treasury Notes	0.38%	04/15/2024	169,996,413
152,800,000	United States Treasury Notes	1.00%	12/15/2024	152,985,032
Total US Government and Agency Obligations (Cost \$1,669,318,951)				1,663,585,754
Common Stocks - 0.0%				
58,790	Foresight Equity (d)(j)			1,119,364
39,482	McDermott International Ltd. (j)			16,188
Total Common Stocks (Cost \$989,313)				1,135,552
Warrants - 0.0%				
29,232	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (d)(j)			—
Total Warrants (Cost \$—)				—
Repurchase Agreements - 0.4%				
38,817,267	Credit Suisse Freedom Mortgage (1 month LIBOR USD + 3.25%) [Collateralized by \$177,317,519 Residential Mortgage Backed Obligation, (Market Value \$180,759,365)]	2.65% (d)	02/22/2023	38,685,288
Total Repurchase Agreements (Cost \$38,817,740)				38,685,288
Short Term Investments - 6.1%				
194,695,991	First American Government Obligations Fund - Class U	0.03% (k)		194,695,991
194,688,903	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (k)		194,688,903
194,688,904	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (k)		194,688,904
Total Short Term Investments (Cost \$584,073,798)				584,073,798
Total Investments - 92.7% (Cost \$8,967,650,778)				8,885,477,262
Other Assets in Excess of Liabilities - 7.3%				698,511,923
NET ASSETS - 100.0%				\$ 9,583,989,185

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
 - (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
 - (c) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
 - (d) Value determined using significant unobservable inputs.
 - (e) Perpetual maturity. The date disclosed is the next call date of the security.
 - (f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (g) Interest only security
 - (h) Principal only security
 - (i) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
 - (j) Non-income producing security
 - (k) Seven-day yield as of period end
 - (l) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

BRL Brazilian Real

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	17.4%
Collateralized Loan Obligations	14.9%
Non-Agency Residential Collateralized Mortgage Obligations	12.1%
Non-Agency Commercial Mortgage Backed Obligations	11.8%
Bank Loans	7.5%
Asset Backed Obligations	7.1%
Foreign Corporate Bonds	6.2%
Short Term Investments	6.1%
US Corporate Bonds	4.8%
US Government and Agency Mortgage Backed Obligations	3.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.0%
Repurchase Agreements	0.4%
Common Stocks	0.0% (m)
Warrants	0.0% (m)
Other Assets and Liabilities	7.3%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	17.4%
Collateralized Loan Obligations	14.9%
Non-Agency Residential Collateralized Mortgage Obligations	12.1%
Non-Agency Commercial Mortgage Backed Obligations	11.8%
Asset Backed Obligations	7.1%
Short Term Investments	6.1%
Banking	3.9%
US Government and Agency Mortgage Backed Obligations	3.4%
Utilities	1.4%
Healthcare	1.2%
Business Equipment and Services	1.1%
Energy	1.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.0%
Telecommunications	1.0%
Pharmaceuticals	0.9%
Media	0.8%
Electronics/Electric	0.8%
Food Products	0.6%
Transportation	0.6%
Chemicals/Plastics	0.5%
Food Service	0.5%
Retailers (other than Food/Drug)	0.4%
Repurchase Agreements	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Automotive	0.4%
Aerospace & Defense	0.4%
Leisure	0.3%
Technology	0.3%
Insurance	0.3%
Containers and Glass Products	0.2%
Finance	0.2%
Building and Development (including Steel/Metals)	0.2%
Real Estate	0.1%
Environmental Control	0.1%
Industrial Equipment	0.1%
Chemical Products	0.1%
Diversified Manufacturing	0.1%
Beverage and Tobacco	0.1%
Commercial Services	0.1%
Financial Intermediaries	0.1%
Mining	0.1%
Conglomerates	0.1%
Pulp & Paper	0.0% (m)
Food/Drug Retailers	0.0% (m)
Consumer Products	0.0% (m)
Construction	0.0% (m)
Other Assets and Liabilities	7.3%
	<u>100.0%</u>

(m) Represents less than 0.05% of net assets

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	01/11/2022	100,000,000	\$ 25,249,209
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	01/25/2022	100,000,000	23,461,658
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/27/2022	100,000,000	23,274,830
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	02/15/2022	100,000,000	20,620,333
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	03/15/2022	100,000,000	20,111,230
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	03/22/2022	100,000,000	19,129,200
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	04/20/2022	100,000,000	18,464,555
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	03/30/2022	100,000,000	18,165,387
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	05/05/2022	100,000,000	17,883,679
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	05/24/2022	100,000,000	17,367,841
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	04/05/2022	100,000,000	16,397,518
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/12/2022	100,000,000	16,204,000
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	04/26/2022	100,000,000	16,185,895
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	04/07/2022	100,000,000	15,163,120
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/19/2022	100,000,000	15,009,124
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	05/11/2022	100,000,000	13,479,734
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	06/01/2022	100,000,000	12,993,542
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	06/07/2022	100,000,000	12,831,158
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	05/26/2022	100,000,000	12,646,801
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/28/2022	100,000,000	12,527,603
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	05/03/2022	100,000,000	11,989,059
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	06/09/2022	100,000,000	11,631,184
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	05/25/2022	100,000,000	11,376,794
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/31/2022	100,000,000	11,011,816
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	06/14/2022	100,000,000	9,299,614

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	06/30/2022	100,000,000	\$ 9,147,557
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	06/21/2022	100,000,000	9,098,136
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	05/12/2022	100,000,000	8,942,428
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	07/20/2022	100,000,000	8,808,679
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	06/23/2022	100,000,000	8,442,825
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	07/06/2022	100,000,000	8,410,627
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	12/21/2022	100,000,000	7,523,802
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	08/18/2022	100,000,000	7,324,219
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	07/14/2022	100,000,000	7,313,038
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	07/28/2022	100,000,000	7,000,859
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/17/2022	100,000,000	6,859,381
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	08/11/2022	100,000,000	6,391,997
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	07/27/2022	100,000,000	6,390,050
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	11/08/2022	100,000,000	6,274,256
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/25/2022	100,000,000	6,200,757
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	08/25/2022	100,000,000	6,148,767
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/22/2022	100,000,000	6,138,696
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	08/23/2022	100,000,000	6,089,534
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	08/09/2022	100,000,000	6,021,425
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/10/2022	100,000,000	6,018,531
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	10/20/2022	100,000,000	6,005,414
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	11/16/2022	100,000,000	5,995,235
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	11/02/2022	100,000,000	5,802,225
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	10/18/2022	100,000,000	5,767,333
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	08/04/2022	100,000,000	5,748,326
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/29/2022	100,000,000	5,504,435

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	09/06/2022	100,000,000	\$ 5,263,744
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	10/27/2022	100,000,000	5,074,824
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/31/2022	100,000,000	5,055,668
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/24/2022	100,000,000	5,040,577
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	09/13/2022	100,000,000	5,007,109
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/01/2022	100,000,000	4,847,646
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	06/28/2022	50,000,000	4,649,807
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/11/2022	100,000,000	4,027,376
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/29/2022	100,000,000	3,928,649
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	09/20/2022	100,000,000	3,557,836
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/15/2022	100,000,000	3,537,934
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	09/14/2022	100,000,000	3,433,232
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	10/19/2022	100,000,000	3,385,326
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/30/2022	100,000,000	3,345,056
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/19/2022	100,000,000	3,287,223
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	12/27/2022	100,000,000	3,157,557
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/22/2022	100,000,000	2,992,310
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/20/2022	100,000,000	2,762,669
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	01/05/2023	100,000,000	2,559,751
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	10/06/2022	100,000,000	2,460,001
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	09/08/2022	100,000,000	2,431,170
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/15/2022	100,000,000	2,417,704
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	11/01/2022	100,000,000	2,311,587
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/10/2023	100,000,000	2,267,853
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	12/28/2022	100,000,000	2,085,020
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/15/2022	100,000,000	2,039,598

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	10/26/2022	50,000,000	\$ 2,015,168
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	11/22/2022	100,000,000	1,871,116
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	12/06/2022	100,000,000	1,815,818
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	12/14/2022	100,000,000	1,745,252
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/23/2022	100,000,000	1,671,136
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	01/11/2023	100,000,000	1,531,678
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/13/2022	100,000,000	1,492,395
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/17/2023	100,000,000	1,092,138
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	01/06/2022	110,000,000	435,713
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	02/17/2022	10,000,000	(42,689)
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	01/31/2023	100,000,000	(52,425)
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/24/2023	100,000,000	(61,279)
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	01/18/2023	100,000,000	(240,905)
Shiller Barclays CAPE® US Sector ER II USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/26/2023	100,000,000	(426,894)
							<u>\$ 685,616,865</u>

⁽¹⁾ Shiller Barclays CAPE® US Sector ER II USD Index aims to provide notional long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the “Relative CAPE® Indicator”) and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of December 31, 2021, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E>.

A summary of the DoubleLine Shiller Enhanced CAPE®’s investments in affiliated mutual funds for the period ended December 31, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at December 31, 2021	Value at December 31, 2021	Change in Unrealized for the Period Ended December 31, 2021	Dividend Income Earned for the Period Ended December 31, 2021	Net Realized Gain (Loss) for the Period Ended December 31, 2021
DoubleLine Ultra Short Bond Fund (Class I)	\$199,949,999	\$—	\$(199,850,546)	\$—	\$—	\$(448,307)	\$250,780	\$348,854

DoubleLine Flexible Income Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 6.9%				
1,250,000	Affirm Asset Securitization Trust, Series 2020-A-C	6.23% (a)	02/18/2025	1,258,628
5,000,000	Affirm Asset Securitization Trust, Series 2021-B-D	2.54% (a)	08/17/2026	4,969,509
650,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-E	4.13% (a)	03/20/2028	643,213
513,000	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-C	3.77% (a)	03/15/2027	511,137
2,010,938	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	2,007,684
1,340,625	CAL Funding IV Ltd., Series 2020-1A-B	3.50% (a)	09/25/2045	1,350,031
2,711,720	Castlelake Aircraft Securitization Trust, Series 2018-1-B	5.30% (a)	06/15/2043	2,556,859
2,769,010	Castlelake Aircraft Securitization Trust, Series 2019-1A-C	6.90% (a)(n)	04/15/2039	2,179,571
1,751,283	Diamond Resorts Owner Trust, Series 2021-1A-D	3.83% (a)	11/21/2033	1,754,492
6,250,000	ExteNet Issuer LLC, Series 2019-1A-C	5.22% (a)	07/26/2049	6,403,715
1,622,465	GAIA Aviation Ltd., Series 2019-1-C	7.00% (a)(m)(n)	12/15/2044	1,275,765
2,028,338	Horizon Aircraft Finance Ltd., Series 2019-1-C	6.90% (a)(n)	07/15/2039	1,610,273
5,096,154	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	5,374,114
1,930,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	2,041,923
1,134,247	JOL Air Ltd., Series 2019-1-B	4.95% (a)	04/15/2044	1,059,542
1,357,659	Loanpal Solar Loan Ltd., Series 2021-1GS-C	3.50% (a)	01/20/2048	1,328,019
3,881,758	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-C	5.68% (a)(n)	10/15/2046	3,894,929
2,439,569	Mosaic Solar Loan Trust, Series 2018-1A-C	0.00% (a)(b)	06/22/2043	2,320,749
851,805	Mosaic Solar Loan Trust, Series 2020-1A-C	4.47% (a)	04/20/2046	861,854
1,393,000	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	1,404,741
5,500,000	Pagaya AI Debt Selection Trust, Series 2021-3-C	3.27% (a)	05/15/2029	5,427,059
1,350,000	Pagaya AI Debt Selection Trust, Series 2021-5-CERT	0.00% (a)(n)(o)	08/15/2029	2,095,199
4,951,517	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	4,908,592
500,000	SoFi Consumer Loan Program LLC, Series 2019-3-C	3.35% (a)	05/25/2028	505,891
92,000	SoFi Professional Loan Program, Series 2018-C-R1	0.00% (a)(n)(o)	01/25/2048	1,900,246
2,644,091	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	2,633,745
2,203,335	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	2,213,823
1,750,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	1,735,335
4,836,000	US Auto Funding LLC, Series 2019-1A-D	8.06% (a)	11/15/2025	4,961,715
4,709,280	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	5,028,463
9,174,038	Wave LLC, Series 2019-1-C	6.41% (a)(n)	09/15/2044	7,412,035
1,203,917	Willis Engine Structured Trust, Series 2018-A-A	4.75% (a)(m)	09/15/2043	1,192,736
3,602,962	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	3,548,291
Total Asset Backed Obligations (Cost \$90,814,785)				88,369,878
Bank Loans - 9.7%				
295,477	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	11/19/2026	291,969
225,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/20/2028	233,538
568,072	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.65%	02/27/2025	565,283

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
190,000	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	02/16/2027	190,238
172,368	Acrisure LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	02/16/2027	170,731
115,104	Acuris Finance US, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	02/16/2028	115,659
703,238	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/23/2027	703,072
74,813	Aegion Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/17/2028	75,249
378,241	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	01/05/2026	376,822
596,778	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	07/31/2028	599,174
235,000	Air Canada, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	08/11/2028	235,126
137,100	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	04/22/2024	130,588
709,638	AlixPartners, LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	02/04/2028	707,356
261,466	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	261,941
400,117	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/09/2025	396,832
504,361	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/12/2028	503,355
658,613	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	656,555
60,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	60,007
691,525	Alpha 3 B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/17/2028	691,069
344,739	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/17/2028	344,739
465,566	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/01/2027	459,602
153,450	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/29/2027	144,818
73,853	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	12/15/2023	72,519
74,250	American Residential Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/15/2027	74,343
225,000	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	10/20/2028	226,848
532,325	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	531,327
363,043	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	02/22/2028	360,812
449,635	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/19/2024	449,972
165,000	APX Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/10/2028	164,965
787,325	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/06/2027	783,097

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
144,885	Arctic Glacier USA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/20/2024	137,136
210,344	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	03/06/2025	204,244
243,775	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/06/2025	236,691
750,000	Ascend Learning LLC, Senior Secured First Lien	4.00% (c)	12/10/2028	749,846
120,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	6.25%	12/10/2029	120,750
696,163	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	691,861
810,000	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	5.75%	10/25/2028	797,178
20,584	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	11/04/2024	20,516
277,200	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/23/2026	275,699
342,910	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	07/30/2027	341,238
50,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/31/2028	50,219
525,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/19/2029	523,525
243,658	Athenahealth, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	02/11/2026	243,993
353,225	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	05/08/2028	348,810
57,344	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	11/21/2024	57,362
143,914	Avantor Funding, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	11/08/2027	144,019
255,000	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	12/15/2027	255,208
147,992	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.36%	12/15/2027	148,625
149,057	Aveanna Healthcare LLC, Senior Secured First Lien	4.25% (c)	07/15/2028	148,604
639,990	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	07/17/2028	638,048
430,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	7.50%	12/10/2029	429,463
698,956	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	07/24/2026	696,772
825,000	Bally's Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	10/02/2028	826,431
86,538	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/02/2025	86,246
340,855	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/16/2025	339,173
761,175	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/05/2028	760,380
291,657	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.88%	10/02/2025	290,199

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
199,180	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	195,307
248,284	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/28/2024	192,408
699,699	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	08/01/2025	695,470
652,317	Brown Group Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	06/07/2028	651,910
128,700	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	128,684
775,026	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	07/21/2025	776,576
48,875	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/12/2026	48,335
336,797	Camelot U.S. Acquisition 1 Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/30/2026	334,902
74,250	Camelot U.S. Acquisition 1 Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/30/2026	74,296
83,725	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	06/30/2025	83,202
595,000	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	10/18/2028	591,034
649,747	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.97%	01/29/2027	644,874
643,388	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/14/2026	645,967
369,758	Change Healthcare Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	03/01/2024	369,810
198,000	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	198,665
359,100	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	09/29/2028	359,594
435,000	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	11/17/2028	434,184
280,000	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	3.75%	11/22/2028	280,315
753,360	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	04/30/2026	750,441
116,034	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.63%	08/21/2026	114,596
288,887	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.97%	09/18/2024	278,816
779,336	CNT Holdings I Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/08/2027	780,798
24,360	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/15/2028	24,420
267,204	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	266,536
139,650	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/17/2028	139,887
88,425	Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/11/2026	88,543
138,250	Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	4.47%	05/13/2027	138,178

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
392,664	Constant Contact, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/10/2028	392,910
693,263	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/02/2028	693,609
399,130	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	04/12/2028	399,006
465,000	Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/16/2028	464,251
162,805	Covanta Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/30/2028	163,171
12,195	Covanta Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/30/2028	12,223
705,057	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	702,942
248,564	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.36%	07/17/2025	245,146
274,485	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/29/2024	274,398
106,042	Cyanco Intermediate 2 Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/17/2025	105,061
361,045	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	05/01/2024	358,047
702,709	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	10/16/2026	702,270
260,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	7.10%	02/19/2029	261,083
438,671	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	439,734
420,000	Delta 2 (Lux) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	02/01/2024	420,174
652,885	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	654,403
75,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor)	8.00%	12/01/2028	75,726
56,000	DexKo Global, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/04/2028	55,891
294,000	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/04/2028	293,427
691,849	DG Investment Intermediate Holdings 2, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	03/31/2028	692,499
45,000	DG Investment Intermediate Holdings 2, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	03/19/2029	45,112
625,000	Diamond (BC) B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/29/2028	623,875
122,570	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	08/24/2026	57,574
514,717	DIRECTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	08/02/2027	515,855
	DT Midstream, Inc., Senior Secured First Lien Term Loan			
12,935	(3 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	06/26/2028	12,976
116,415	(6 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	06/26/2028	116,789

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
76,961	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	04/06/2026	75,093
143,148	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	04/06/2026	139,672
234,412	E2Open LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	02/04/2028	234,998
495,000	EAB Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/16/2028	492,938
280,000	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2028	279,335
109,454	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	110,343
186,772	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.22%	02/06/2025	186,318
215,000	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	07/28/2028	215,537
134,570	Endo Luxembourg Finance Company I SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	03/27/2028	131,231
412,925	Endurance International Group, Inc., The, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/10/2028	410,022
173,688	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/22/2027	173,525
307,057	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	10/10/2025	248,045
19,849	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	19,941
134,663	Everi Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	08/03/2028	134,626
687,274	EW Scripps Company, The, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	3.31%	05/01/2026	687,329
496,718	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	499,201
141,737	Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	12/15/2027	141,969
299,343	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	03/31/2025	297,239
295,000	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	11/17/2028	295,460
187,311	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	01/29/2027	186,759
132,108	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	07/21/2028	131,723
357,892	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	07/21/2028	356,849
182,000	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.13%	06/30/2025	180,625
440,736	Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	441,593
108,715	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (n)	06/30/2027	108,715
94,848	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	94,926

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
290,000	Freeport LNG Investments, LLLP, Senior Secured First Lien Term Loan (4 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/21/2028	287,599
455,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.36%	10/30/2026	454,954
648,623	Gemini HDPE LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	648,824
79,800	Geon Performance Solutions LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	08/18/2028	80,598
250,126	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	02/19/2026	250,804
689,774	GFL Environmental, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	05/30/2025	692,361
200,000	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	09/29/2028	199,875
149,614	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	03/14/2025	149,267
232,650	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	232,010
522,375	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/28/2028	522,981
285,296	Golden Nugget, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.75% Floor)	3.70%	10/04/2023	283,998
363,964	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/10/2025	362,955
387,523	Grab Holdings, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	389,621
462,741	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	08/04/2027	462,088
	Granite US Holdings Corporation, Senior Secured First Lien Term Loan			
419,190	(3 Month LIBOR USD + 4.00%)	4.13%	09/30/2026	419,713
51,810	(3 Month LIBOR USD + 4.00%)	4.22%	09/30/2026	51,875
601,856	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	01/02/2026	598,155
326,706	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/06/2028	327,489
456,089	Greeneden U.S. Holdings II LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	458,228
69,354	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	06/16/2028	69,874
329,175	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/12/2028	329,381
204,199	Groupe Solmax, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/29/2028	204,455
45,969	GTT Communications, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.88% (f)	06/02/2025	41,361
97,370	Gulf Finance LLC, Senior Secured First Lien	7.75% (c)	08/25/2026	91,315
272,250	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	10/19/2027	272,028
283,575	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	05/29/2028	282,689

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
696,500	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	04/30/2025	696,354
368,714	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%)	3.97%	03/13/2028	367,024
170,625	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.64%	07/01/2026	170,892
586,288	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.79%	05/23/2025	583,356
250,000	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	04/21/2028	250,182
183,613	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	2.25%	03/15/2028	183,235
185,671	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	07/21/2025	181,184
340,114	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	341,815
128,959	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	07/07/2025	130,313
210,530	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	210,865
135,769	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/01/2026	135,018
75,000	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/06/2028	74,750
358,200	Ingram Micro, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/30/2028	358,782
39,016	Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/13/2022	39,077
227,473	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (Prime Rate + 4.75%, 1.00% Floor)	8.00%	11/27/2023	227,519
432,825	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%)	4.97%	03/31/2028	434,509
188,100	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/15/2027	188,364
691,014	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	12/01/2025	692,136
591,180	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/02/2026	583,297
373,611	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	12/01/2027	374,661
447,750	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	05/05/2028	449,962
394,013	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	07/07/2028	390,689
210,799	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2027	211,150
521,646	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/24/2026	520,957
313,600	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	305,351
125,000	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/22/2028	124,774
277,626	Kleopatra Finco SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.25%	02/12/2026	271,032

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
210,000	Kraton Corporation, Senior Secured First Lien	3.75% (c)	11/18/2028	210,395
520,345	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	506,444
527,860	LBM Acquisition LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/17/2027	523,943
21,349	Lealand Finance Company B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	1.09%	06/30/2025	9,643
694,750	Leslie's Poolmart, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/09/2028	693,326
104,103	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/24/2025	103,539
393,945	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.86%	08/31/2027	392,302
266,817	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	11/22/2028	264,015
400,520	Lummus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2027	398,714
731,325	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/21/2028	731,628
58,933	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/19/2027	59,265
781,075	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	05/04/2028	782,786
691,562	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	08/31/2026	691,752
300,591	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.72%	03/02/2026	298,683
100,000	MIC Glen LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/21/2028	99,492
144,275	Michaels Companies, Inc., The, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/14/2028	143,219
703,781	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/01/2027	706,508
149,950	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	158,535
579,144	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.84%	03/27/2026	576,972
334,330	Mirion Technologies (US), Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	10/20/2028	334,091
533,304	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/14/2026	531,104
1,050,000	Mitchell International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/16/2028	1,045,406
55,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%, 0.50% Floor)	7.00%	10/15/2029	55,454
61,169	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	11/28/2025	59,264
355,000	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	08/28/2028	355,000
99,626	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.38%	11/12/2026	97,678
13,094	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.47%	11/12/2026	12,838

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
660,000	Mozart Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	3.75% (c)	10/21/2028	660,597
121,254	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	10/19/2026	121,235
520,972	Natgasoline LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.63%	11/14/2025	517,716
59,041	National Intergovernmental Purchasing Alliance Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	05/23/2025	58,771
117,300	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.63%	08/28/2026	116,421
200,000	NEP Group, Inc., Senior Secured First Lien	3.37% (c)	10/20/2025	196,416
16,561	New Frontera Holdings LLC, Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	07/28/2028	9,398
813,395	Numericable U.S. LLC, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.00%)	4.12%	08/14/2026	810,548
270,000	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/09/2028	269,494
900,000	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	4.75%	11/16/2027	899,438
429,054	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/02/2028	430,082
694,898	Ortho-Clinical Diagnostics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.08%	06/30/2025	695,326
260,000	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	10/05/2028	258,680
58,222	Osmosis Buyer Limited, Senior Secured First Lien	4.50% (c)	07/30/2028	58,456
97,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.47%	10/24/2025	96,103
779,610	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/30/2027	780,585
580,660	Packers Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/06/2028	577,756
492,233	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/28/2027	492,644
203,975	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	12/28/2027	202,381
696,810	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	03/31/2027	695,503
101,130	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	05/29/2026	100,838
650,000	PECF USS Intermediate Holding III Corporation, Senior Secured First Lien	4.75% (c)	12/17/2028	651,511
785,132	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/01/2028	786,812
426,775	Petco Health and Wellness Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/03/2028	426,807
209,475	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	210,065
293,880	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/14/2025	294,210
339,825	PG&E Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	336,852
704,675	Phoenix Guarantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/05/2026	702,737

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
515,000	Phoenix Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/15/2028	515,711
524,822	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	522,032
470,141	Playa Resorts Holding B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	04/29/2024	458,925
272,938	Playtika Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	03/13/2028	272,198
467,875	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	03/31/2028	466,867
94,288	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	94,327
389,772	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.87%	10/15/2025	390,503
778,050	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	06/02/2028	778,980
74,625	PQ Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	06/09/2028	74,672
52,454	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	52,537
150,500	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/11/2026	145,902
269,500	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	07/31/2026	269,051
300,000	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	10/02/2028	299,832
65,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.75%, 0.50% Floor)	7.25%	09/21/2029	64,959
935,005	Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	935,216
418,581	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	04/26/2024	419,759
661,403	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	01/29/2025	654,376
700,000	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/31/2028	698,197
211,478	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	207,512
580,000	QUIKRETE Holdings, Inc., Senior Secured First Lien	3.10% (c)	06/11/2028	579,556
446,625	Rackspace Technology Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	02/15/2028	443,876
668,774	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	09/25/2026	667,383
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
203,352	(1 Month LIBOR USD + 4.25%)	4.33%	07/09/2025	200,783
312,850	(1 Month LIBOR USD + 4.25%)	4.35%	07/09/2025	308,897
265,922	(1 Month LIBOR USD + 4.25%)	4.36%	07/09/2025	262,563
701,475	RadNet Management, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/24/2028	702,352
698,250	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	04/24/2028	697,052

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
279,300	Red Planet Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/02/2028	278,183
254,363	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/27/2028	243,711
308,046	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/14/2025	308,199
338,346	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/30/2025	335,597
115,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	7.09%	05/29/2026	115,647
124,063	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	02/17/2028	124,141
29,538	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%)	7.00%	04/20/2022	7,532
124,887	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/04/2027	124,385
113,231	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	02/22/2024	110,740
95,892	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/17/2027	94,813
152,858	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/17/2027	151,138
338,300	Savage Enterprises LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	09/15/2028	338,432
275,703	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	08/14/2024	275,144
282,392	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	275,333
239,921	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/31/2025	238,347
456,489	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	09/03/2026	456,646
700,021	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	08/01/2025	697,616
267,516	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	09/30/2026	261,497
203,575	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	04/17/2026	199,971
95,000	Skillsoft Finance II, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	07/14/2028	95,554
145,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/20/2027	153,700
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
89,370	(1 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	87,099
218,803	(3 Month LIBOR USD + 2.50%)	2.63%	01/23/2025	213,242
214,961	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2024	212,323
415,808	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.25%	10/07/2027	416,172
710,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	12/11/2026	708,335

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
475,714	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	06/27/2025	475,269
755,974	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	758,336
338,300	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/06/2028	339,804
698,250	SRS Distribution, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/02/2028	697,719
243,892	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.13%	04/16/2026	236,244
263,426	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/01/2025	262,850
	Stars Group Holdings B.V., Senior Secured First Lien Term Loan			
79,339	(3 Month LIBOR USD + 2.25%)	2.38%	07/22/2026	79,156
82,578	(3 Month LIBOR USD + 2.25%)	2.47%	07/23/2026	82,387
465,483	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/01/2026	467,859
418,628	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.69%	03/05/2027	416,011
410,000	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	08/07/2028	411,025
780,000	SWF Holdings I Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/06/2028	774,637
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
156,516	(1 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	155,994
162,904	(2 Month LIBOR USD + 3.00%)	3.14%	05/29/2026	162,361
180,932	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	173,513
149,250	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/06/2028	149,530
178,999	Telesat Canada, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 2.75%)	2.90%	12/07/2026	158,861
394,000	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/02/2026	394,985
350,783	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	12/17/2026	349,599
101,571	TGP Holdings III LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	06/29/2028	101,275
460,161	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/06/2026	458,847
441,059	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	04/07/2028	441,363
225,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	6.85%	07/20/2026	226,289
9,495	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	07/14/2028	9,475
495,530	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	07/14/2028	494,477
702,895	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	06/30/2026	698,502

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
35,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.35%	03/03/2028	35,182
463,838	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/01/2028	461,602
284,956	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.35%	03/28/2025	280,702
270,000	Trans Union LLC, Senior Secured First Lien	2.75% (c)	12/01/2028	269,662
164,678	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	01/25/2024	151,076
202,720	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	208,941
59,395	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.22%	05/29/2026	49,624
215,265	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.25%	09/27/2024	214,727
701,688	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	03/03/2028	697,593
4,245	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	09/15/2028	4,248
338,606	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/17/2024	339,109
74,255	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	09/15/2028	74,313
701,633	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	03/31/2028	695,055
104,213	Truck Hero, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	01/31/2028	103,863
282,819	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	05/01/2025	277,163
698,634	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	04/04/2025	699,895
364,641	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	04/29/2026	363,664
929,411	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	05/04/2026	926,117
76,250	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	05/04/2026	76,124
95,000	UKG, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	5.75%	05/03/2027	95,574
106,105	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/27/2025	106,370
646,331	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/21/2028	650,112
576,066	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	10/22/2025	576,947
78,400	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	07/01/2026	78,309
786,780	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	11/20/2026	788,869
581,613	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	09/14/2026	575,980
616,939	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	606,528

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
467,524	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	08/27/2025	467,991
	Vertical Midco GMBH, Senior Secured First Lien Term Loan			
315,823	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/30/2027	316,437
89,078	(6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/30/2027	89,251
204,488	Viad Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.50% Floor)	5.50%	07/31/2028	204,361
249,375	Victoria's Secret & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/02/2028	249,220
140,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	01/31/2029	140,143
398,528	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/26/2027	397,532
352,309	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	08/01/2025	352,382
505,000	W.R. Grace Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	09/22/2028	506,515
	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan			
187,033	(1 Month LIBOR USD + 3.00%)	3.18%	02/05/2026	184,657
129,972	(3 Month LIBOR USD + 3.00%)	3.18%	02/05/2026	128,320
123,734	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	120,873
518,828	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.97%	08/04/2028	520,125
355,000	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/03/2028	354,253
319,200	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/11/2028	319,141
308,450	WIN Waste Innovations Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	03/24/2028	308,373
655,000	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	07/26/2028	657,591
589,441	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	03/09/2027	582,503
186,290	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/01/2028	186,989
64,000	Zelis Cost Management Buyer, Inc., Senior Secured First Lien	3.60% (c)	09/30/2026	63,740
175,557	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	174,844
429,064	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	426,798
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	04/28/2028	232,797
Total Bank Loans (Cost \$125,281,226)				125,516,946
Collateralized Loan Obligations - 19.4%				
2,000,000	AIMCO, Series 2021-15A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	2.99% (a)	10/17/2034	1,997,964
2,000,000	Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	2.72% (a)	04/15/2031	1,887,130
1,500,000	Apidos Ltd., Series 2015-21A-CR (3 Month LIBOR USD + 2.45%, 2.45% Floor)	2.57% (a)	07/18/2027	1,501,498

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,500,000	Apidos Ltd., Series 2018-29A-C (3 Month LIBOR USD + 2.75%)	2.87% (a)	07/25/2030	2,406,128
2,500,000	Atrium Corporation, Series 13A-D (3 Month LIBOR USD + 2.70%)	2.82% (a)	11/21/2030	2,445,321
1,000,000	Atrium Corporation, Series 14A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.07% (a)	08/23/2030	993,767
3,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	3.78% (a)	05/28/2030	2,998,486
1,500,000	Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.08% (a)	10/20/2030	1,481,506
1,737,500	Babson Ltd., Series 2015-2A-ER (3 Month LIBOR USD + 6.45%)	6.58% (a)	10/20/2030	1,699,050
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.22% (a)	07/25/2034	499,412
1,250,000	Bain Capital Credit Ltd., Series 2021-7A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.62% (a)	01/22/2035	1,248,243
4,000,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	3.03% (a)	07/20/2029	3,857,821
2,000,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.52% (a)	04/15/2036	2,005,884
2,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.32% (a)	10/15/2036	1,997,658
1,000,000	Barings Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	6.42% (a)	04/25/2034	995,662
3,770,000	BlueMountain Ltd., Series 2013-2A-DR (3 Month LIBOR USD + 2.90%)	3.03% (a)	10/22/2030	3,621,678
1,750,000	BlueMountain Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.87% (a)	07/18/2027	1,747,986
500,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	2.73% (a)	04/20/2031	471,193
1,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.26% (a)	11/15/2030	966,191
1,000,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	3.13% (a)	10/20/2030	987,727
2,000,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	3.12% (a)	07/15/2030	1,985,287
2,000,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.88% (a)	01/30/2031	1,943,611
2,500,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	07/15/2031	2,460,101
3,000,000	Canyon Capital Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.27% (a)	10/15/2034	2,994,870
2,000,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.22% (a)	04/15/2034	1,990,491
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.15% (a)	07/15/2034	993,845
2,500,000	Canyon Capital Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.19% (a)	10/15/2034	2,486,659
1,000,000	Canyon Capital Ltd., Series 2021-4A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	6.44% (a)	10/15/2034	985,132
500,000	Carlyle US Ltd., Series 2020-2A-CR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.34% (a)	01/25/2035	497,203
3,500,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	2.72% (a)	01/20/2035	3,500,000
3,500,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	3.52% (a)	01/20/2035	3,500,000
1,500,000	Chenango Park Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.12% (a)	04/15/2030	1,476,211

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	2.97% (a)	07/18/2031	500,638
1,000,000	CIFC Funding Ltd., Series 2019-3A-CR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.17% (a)	10/16/2034	1,000,007
1,000,000	CIFC Funding Ltd., Series 2020-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.23% (a)	10/20/2034	998,777
1,000,000	Dryden Ltd., Series 2019-68A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.47% (a)	07/15/2035	994,303
900,000	Dryden Ltd., Series 2020-77A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.16% (a)	05/20/2034	897,902
2,500,000	Dryden Senior Loan Fund, Series 2013-28A-B1LR (3 Month LIBOR USD + 3.15%)	3.31% (a)	08/15/2030	2,500,099
3,900,000	Dryden Senior Loan Fund, Series 2014-33A-DR3 (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.77% (a)	04/15/2029	3,900,236
3,000,000	Dryden Senior Loan Fund, Series 2015-37A-DR (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.62% (a)	01/15/2031	2,938,402
1,000,000	Dryden Senior Loan Fund, Series 2016-45A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.27% (a)	10/15/2030	1,000,046
1,000,000	Dryden Senior Loan Fund, Series 2017-50A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.37% (a)	07/15/2030	1,002,659
5,500,000	GoldenTree Loan Management Ltd., Series 2017-2A-D (3 Month LIBOR USD + 2.65%)	2.78% (a)	11/28/2030	5,454,022
2,500,000	GoldenTree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%)	3.03% (a)	07/21/2030	2,493,772
1,500,000	Greenwood Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.50%)	2.62% (a)	04/15/2031	1,450,260
269,348	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	5.14% (a)(n)	04/28/2025	72,699
500,000	Halcyon Loan Advisors Funding Ltd., Series 2018-1A-A2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	1.93% (a)	07/21/2031	494,806
2,000,000	Hayfin Kingsland Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	1.61% (a)	04/20/2031	1,984,729
2,000,000	Highbridge Loan Management Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.90%)	3.03% (a)	10/20/2029	1,919,139
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.12% (a)	10/15/2030	1,485,069
3,175,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	2.88% (a)	07/20/2031	3,089,155
1,250,000	LCM LP, Series 19A-E2 (3 Month LIBOR USD + 5.70%, 5.70% Floor)	5.82% (a)	07/15/2027	1,244,228
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	2.93% (a)	10/20/2027	2,012,359
5,000,000	LCM Ltd., Series 26A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.63% (a)	01/20/2031	4,685,989
1,500,000	LCM Ltd., Series 27A-D (3 Month LIBOR USD + 2.95%)	3.07% (a)	07/16/2031	1,432,740
4,500,000	Madison Park Funding Ltd., Series 2015-18A-BR (3 Month LIBOR USD + 1.60%)	1.73% (a)	10/21/2030	4,504,071
500,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	3.08% (a)	10/21/2030	493,798
1,000,000	Madison Park Funding Ltd., Series 2018-30A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.62% (a)	04/15/2029	988,788
2,000,000	Madison Park Funding Ltd., Series 2020-46A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.27% (a)	10/15/2034	1,995,407
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.24% (a)	01/22/2035	1,000,000

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,500,000	Magnetite Ltd., Series 2018-20A-D (3 Month LIBOR USD + 2.50%)	2.63% (a)	04/20/2031	3,448,338
1,750,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.17% (a)	01/25/2035	1,750,000
1,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	1.87% (a)	04/15/2029	1,002,513
3,500,000	Marble Point Ltd., Series 2021-3A-D1 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	3.63% (a)	10/17/2034	3,460,885
1,550,000	Midocean Credit, Series 2016-5A-B1R (3 Month LIBOR USD + 1.60%)	1.72% (a)	07/19/2028	1,550,836
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.18% (a)	10/20/2030	1,001,248
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2016-21A-DR2 (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.43% (a)	04/20/2034	999,417
4,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-16SA-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	04/15/2034	3,986,030
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2017-25A-DR (3 Month LIBOR USD + 2.85%, 2.85% Floor)	2.97% (a)	10/18/2029	1,495,698
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-26A-D (3 Month LIBOR USD + 2.65%, 2.65% Floor)	2.77% (a)	10/18/2030	993,965
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-28A-D (3 Month LIBOR USD + 2.85%)	2.98% (a)	04/20/2030	1,492,024
500,000	Neuberger Berman Loan Advisers Ltd., Series 2020-37A-DR (3 Month LIBOR USD + 2.85%, 2.85% Floor)	2.98% (a)	07/20/2031	499,035
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2020-38A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.13% (a)	10/20/2035	999,017
4,500,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.02% (a)	07/15/2029	4,505,537
500,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.91% (a)	02/14/2031	494,688
1,250,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	6.33% (a)	03/17/2030	1,254,669
2,000,000	Octagon Investment Partners Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.53% (a)	07/20/2030	1,999,546
4,000,000	Octagon Investment Partners Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.73% (a)	01/20/2031	3,852,472
3,000,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	2.97% (a)	07/25/2030	2,945,563
500,000	Octagon Investment Partners Ltd., Series 2019-1A-ER (3 Month LIBOR USD + 7.00%, 7.00% Floor)	7.11% (a)	01/20/2035	500,009
1,000,000	Octagon Investment Partners Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.42% (a)	07/15/2036	996,404
1,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.18% (a)	10/20/2030	1,003,914
2,500,000	OHA Credit Funding Ltd., Series 2021-16A-E (3 Month LIBOR USD + 6.10%, 6.10% Floor)	6.26% (a)	10/18/2034	2,481,709
500,000	Park Avenue Institutional Advisers Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.50% (a)	07/15/2034	498,568
4,000,000	RRAM Ltd., Series 2018-4A-C (3 Month LIBOR USD + 2.95%)	3.07% (a)	04/15/2030	4,001,109
2,000,000	Sound Point Ltd., Series 2015-2A-DRRR (3 Month LIBOR USD + 4.50%, 4.50% Floor)	4.63% (a)	07/20/2032	1,983,993
6,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.42% (a)	07/15/2034	5,965,814

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,000,000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.48% (a)	07/20/2034	991,547
5,000,000	Sound Point Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.47% (a)	10/25/2034	4,978,992
3,375,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.52% (a)	10/25/2034	3,375,064
1,750,000	Southwick Park LLC, Series 2019-4A-DR (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.11% (a)	07/20/2032	1,747,945
5,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	1.97% (a)	07/15/2032	5,023,043
3,500,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.72% (a)	01/15/2030	3,420,107
1,500,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.17% (a)	10/15/2031	1,500,089
1,000,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	2.77% (a)	04/15/2028	1,003,870
1,500,000	TIAA Ltd., Series 2017-2A-B (3 Month LIBOR USD + 1.50%)	1.62% (a)	01/16/2031	1,497,129
6,000,000	Trimaran CAVU LLC, Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.33% (a)	07/20/2032	6,026,083
500,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)	3.03% (a)	04/20/2031	496,988
500,000	Vibrant Ltd., Series 2015-3A-A2RR (3 Month LIBOR USD + 1.85%)	1.98% (a)	10/20/2031	499,613
3,900,000	Voya Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 2.95%)	3.07% (a)	10/15/2030	3,736,291
1,500,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	3.28% (a)	04/20/2034	1,494,099
10,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.30% (a)	07/20/2032	9,993,309
2,000,000	Wind River Ltd., Series 2013-2A-E1R (3 Month LIBOR USD + 6.75%)	6.87% (a)	10/18/2030	1,981,925
2,000,000	Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.12% (a)	07/18/2031	1,944,261
4,000,000	Wind River Ltd., Series 2014-2A-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	01/15/2031	3,843,088
2,000,000	Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.87% (a)	01/15/2031	1,874,943
1,500,000	Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.53% (a)	10/22/2031	1,481,542
7,975,000	Wind River Ltd., Series 2015-2A-ER (3 Month LIBOR USD + 5.55%)	5.67% (a)	10/15/2027	7,925,307
3,500,000	Wind River Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.85%)	2.97% (a)	07/15/2028	3,500,854
2,000,000	Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	3.84% (a)	04/18/2036	2,000,524
1,750,000	Wind River Ltd., Series 2017-1A-ER (3 Month LIBOR USD + 7.06%, 7.06% Floor)	7.18% (a)	04/18/2036	1,703,077
1,500,000	Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	3.97% (a)	04/15/2035	1,510,476
1,500,000	Wind River Ltd., Series 2017-4A-D (3 Month LIBOR USD + 2.65%)	2.81% (a)	11/20/2030	1,470,320
1,500,000	Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.02% (a)	07/15/2030	1,489,264
3,500,000	Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	3.12% (a)	07/15/2030	3,478,350
500,000	Wind River Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.46% (a)	07/20/2033	495,723

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,000,000	Wind River Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.42% (a)	01/20/2035	988,250
Total Collateralized Loan Obligations (Cost \$252,345,871)				249,792,889
Foreign Corporate Bonds - 8.4%				
1,029,000	Adani International Container Terminal Pvt Ltd.	3.00%	02/16/2031	992,388
200,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	206,348
200,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	207,695
400,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	417,737
200,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	190,644
1,000,000	AES Andres B.V.	5.70% (a)	05/04/2028	1,018,920
200,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35% (a)	10/07/2079	203,906
600,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	611,718
1,500,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	1,554,607
500,000	AI Candelaria Spain SLU	5.75% (a)	06/15/2033	484,452
155,000	Air Canada	3.88% (a)	08/15/2026	158,304
200,000	Altice Financing S.A.	5.00% (a)	01/15/2028	195,490
200,000	Altice France S.A.	6.00% (a)	02/15/2028	191,360
255,000	Altice France S.A.	5.50% (a)	10/15/2029	251,610
400,000	ARD Finance S.A. (7.25% PIK)	6.50% (a)	06/30/2027	412,416
203,202	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	170,901
200,000	Baidu, Inc.	3.43%	04/07/2030	210,205
600,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(h)	04/22/2031	609,843
1,300,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	1,285,914
400,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% (a)	07/01/2030	395,666
350,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	366,996
400,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (h)	04/15/2024	397,892
950,000	Banco do Brasil S.A. (10 Year CMT Rate + 6.36%)	9.00% (h)	06/18/2024	1,014,344
900,000	Banco General S.A. (10 Year CMT Rate + 3.67%)	5.25% (a)(h)	05/07/2031	912,604
300,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 4.56%)	6.50%	04/03/2027	298,539
1,600,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,591,944
1,500,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75%	11/04/2026	1,252,200
1,200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (h)	01/10/2028	1,289,880
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (h)	06/27/2029	213,083
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(h)	06/27/2029	213,083
1,100,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (h)	09/23/2025	1,142,933
1,000,000	BBVA Colombia S.A.	4.88%	04/21/2025	1,035,200
2,000,000	BDO Unibank, Inc.	2.95%	03/06/2023	2,038,680
180,000	Bombardier, Inc.	7.88% (a)	04/15/2027	186,899
800,000	Braskem Finance Company (5 Year CMT Rate + 8.22%)	8.50% (a)	01/23/2081	931,176
600,000	CAP S.A.	3.90% (a)	04/27/2031	564,591
700,000	CAP S.A.	3.90%	04/27/2031	658,690
2,000,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	1,633,460
300,000	CIMB Bank BHD	0.00%	03/15/2022	301,284
1,000,000	CK Hutchison International 20 Ltd.	0.00% (a)	05/08/2030	1,013,019
400,000	Cosan Overseas Ltd.	8.25% (h)	02/05/2022	409,062

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,350,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (h)	11/29/2022	653,285
400,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	395,718
400,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	422,889
324,539	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	300,956
351,752	Digicel Group Ltd. (7.00% PIK)	7.00% (a)(h)	01/18/2022	306,375
800,000	Docuformas SAPI de C.V.	10.25% (a)	07/24/2024	717,108
350,000	Ecopetrol S.A.	4.63%	11/02/2031	340,903
150,000	Ecopetrol S.A.	5.88%	05/28/2045	143,695
2,050,000	Ecopetrol S.A.	5.88%	11/02/2051	1,923,863
450,000	eG Global Finance PLC	8.50% (a)	10/30/2025	466,780
717,200	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	685,912
950,880	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	953,029
1,600,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	538,000
1,400,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	1,330,371
650,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	612,079
1,100,000	Equate Petrochemical B.V.	2.63%	04/28/2028	1,104,125
495,882	Fenix Power Peru S.A.	4.32%	09/20/2027	507,781
200,000	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	224,460
2,600,000	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	2,554,464
600,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	587,698
900,000	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	897,878
475,000	Garda World Security Corporation	4.63% (a)	02/15/2027	473,166
335,000	Garda World Security Corporation	6.00% (a)	06/01/2029	320,396
293,000	Geopark Ltd.	6.50%	09/21/2024	300,668
230,000	GFL Environmental, Inc.	4.00% (a)	08/01/2028	225,790
400,000	Gilex Holding SARL	8.50% (a)	05/02/2023	406,600
450,000	Gilex Holding SARL	8.50%	05/02/2023	457,425
2,600,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	2,371,824
200,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	181,950
515,000	Grifols Escrow Issuer S.A.	4.75% (a)	10/15/2028	526,263
221,558	Grupo Idesa S.A. de C.V. (10.38% PIK)	11.00% (a)	05/22/2026	148,444
862,200	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	872,978
1,100,000	Inkia Energy Ltd.	5.88%	11/09/2027	1,129,057
380,000	Intelligent Packaging Ltd.	6.00% (a)	09/15/2028	391,400
380,000	Intelsat Jackson Holdings S.A.	5.50% (f)	08/01/2023	172,486
35,079	Invepar Holdings	0.00% (f)(n)	12/30/2028	—
2,600,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	2,499,965
289,500	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	289,215
1,200,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (h)	10/14/2025	1,259,574
600,000	Korea Development Bank	1.00%	09/09/2026	586,448
1,400,000	Korea Development Bank	1.63%	01/19/2031	1,374,007
1,500,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	1,512,179
300,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	302,436
600,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	592,923
200,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	196,537
300,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	296,674

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
150,000	Kronos Acquisition Holdings, Inc.	7.00% (a)	12/31/2027	141,628
200,000	KT Corporation	1.00%	09/01/2025	196,218
900,000	KT Corporation	2.50%	07/18/2026	931,141
200,000	LG Chem Ltd.	2.38% (a)	07/07/2031	196,936
986,370	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	1,125,108
330,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	336,575
310,000	MEG Energy Corporation	7.13% (a)	02/01/2027	330,593
60,000	MEG Energy Corporation	5.88% (a)	02/01/2029	62,901
500,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	546,519
900,000	Minejesa Capital B.V.	4.63%	08/10/2030	927,684
2,100,000	Minejesa Capital B.V.	5.63%	08/10/2037	2,197,671
1,400,000	Minerva Luxembourg S.A.	4.38% (a)	03/18/2031	1,333,955
300,000	Nexa Resources S.A.	5.38%	05/04/2027	318,678
500,000	NongHyup Bank	1.25% (a)	07/20/2025	495,465
200,000	Oil & Natural Gas Corporation Ltd.	3.38%	12/05/2029	205,630
500,000	Oleoducto Central S.A.	4.00%	07/14/2027	497,750
400,000	Ooredoo International Finance Ltd.	3.25%	02/21/2023	410,509
200,000	Ooredoo International Finance Ltd.	3.75%	06/22/2026	217,055
252,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	242,810
400,000	Oversea-Chinese Banking Corporation Ltd.	4.25%	06/19/2024	425,783
600,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	595,692
800,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	794,256
1,700,000	Pampa Energia S.A.	7.50%	01/24/2027	1,470,160
150,000	Pampa Energia S.A.	9.13%	04/15/2029	132,779
186,656	Panama Metro Line SP	0.00% (a)	12/05/2022	185,031
136,426	Panama Metro Line SP	0.00%	12/05/2022	135,238
340,000	Parkland Corporation	4.63% (a)	05/01/2030	338,455
900,000	Peru LNG SRL	5.38%	03/22/2030	779,904
1,750,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	1,833,396
400,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	371,790
1,300,000	Petroleos Mexicanos	6.75%	09/21/2047	1,156,318
700,000	Petronas Capital Ltd.	2.48% (a)	01/28/2032	703,170
600,000	POSCO	2.38%	01/17/2023	606,814
1,700,000	POSCO	2.75%	07/15/2024	1,753,921
160,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	158,662
2,400,000	PSA Treasury Pte Ltd.	2.13%	09/05/2029	2,427,112
800,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	817,450
200,000	PTTEP Treasury Center Company Ltd.	2.59% (a)	06/10/2027	204,089
2,300,000	Qatar Energy	2.25%	07/12/2031	2,284,128
500,000	Reliance Industries Ltd.	5.40%	02/14/2022	502,311
500,000	SA Global Sukuk Ltd.	2.69% (a)	06/17/2031	503,864
155,000	Seaspan Corporation	5.50% (a)	08/01/2029	156,768
800,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(h)	05/12/2026	790,740
400,000	SingTel Group Treasury Pte Ltd.	2.38%	08/28/2029	410,411

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,000,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	985,536
1,726,887	Stoneway Capital Corporation	10.00% (f)	03/01/2027	541,828
300,000	Superior Plus LP	4.50% (a)	03/15/2029	308,796
500,000	Telefonica Moviles Chile S.A.	3.54% (a)	11/18/2031	498,688
180,000	Telesat LLC	4.88% (a)	06/01/2027	159,120
3,300,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	3,069,759
1,100,000	Tencent Holdings Ltd.	2.39% (a)	06/03/2030	1,078,893
151,000	Tervita Corporation	11.00% (a)	12/01/2025	174,210
275,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	279,411
769,534	UEP Penonome S.A.	6.50%	10/01/2038	806,733
577,150	UEP Penonome S.A.	6.50% (a)	10/01/2038	605,050
200,000	UltraTech Cement Ltd.	2.80%	02/16/2031	193,300
2,800,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (h)	01/29/2025	1,659,462
600,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	592,284
500,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	502,580
2,200,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% (h)	10/19/2023	2,258,707
1,100,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	1,026,515
2,300,000	Vedanta Resources Ltd.	6.13%	08/09/2024	2,003,875
200,000	Vertical Holding Company GMBH	7.63% (a)	07/15/2028	214,533
450,000	Vertical Newco, Inc.	5.25% (a)	07/15/2027	473,639
800,000	Woori Bank (5 Year CMT Rate + 2.66%)	4.25% (h)	10/04/2024	832,182
Total Foreign Corporate Bonds (Cost \$112,846,112)				108,309,626
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 4.3%				
700,000	Abu Dhabi Government International Bond	3.13% (a)	04/16/2030	759,590
700,000	Abu Dhabi Government International Bond	1.70%	03/02/2031	681,888
1,350,000	Abu Dhabi Government International Bond	3.13%	09/30/2049	1,381,641
300,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	350,218
2,600,000	Brazilian Government International Bond	3.75%	09/12/2031	2,447,900
400,000	Brazilian Government International Bond	5.00%	01/27/2045	376,200
1,200,000	Brazilian Government International Bond	5.63%	02/21/2047	1,191,000
400,000	Chile Government International Bond	2.55%	01/27/2032	400,000
1,100,000	Chile Government International Bond	3.10%	05/07/2041	1,078,550
1,000,000	Chile Government International Bond	3.50%	01/25/2050	1,037,340
2,500,000	Chile Government International Bond	3.10%	01/22/2061	2,316,075
900,000	Colombia Government International Bond	3.13%	04/15/2031	808,515
1,500,000	Colombia Government International Bond	3.25%	04/22/2032	1,351,875
500,000	Colombia Government International Bond	5.00%	06/15/2045	453,125
2,000,000	Colombia Government International Bond	4.13%	05/15/2051	1,630,000
500,000	Dominican Republic International Bond	5.88%	01/30/2060	481,875
1,600,000	Indonesia Government International Bond	2.15%	07/28/2031	1,590,632
700,000	Indonesia Government International Bond	4.35%	01/11/2048	803,408
2,500,000	Indonesia Government International Bond	3.70%	10/30/2049	2,649,916
1,850,000	Malaysia Wakala Sukuk BHD	2.07%	04/28/2031	1,851,527
250,000	Malaysia Wakala Sukuk BHD	2.07% (a)	04/28/2031	250,206
500,000	Malaysia Wakala Sukuk BHD	3.08% (a)	04/28/2051	512,641

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,200,000	Mexico Government International Bond	2.66%	05/24/2031	1,173,612
2,100,000	Mexico Government International Bond	4.28%	08/14/2041	2,181,375
300,000	Mexico Government International Bond	4.35%	01/15/2047	312,453
1,700,000	Mexico Government International Bond	4.60%	02/10/2048	1,817,818
900,000	Mexico Government International Bond	4.50%	01/31/2050	956,250
1,800,000	Mexico Government International Bond	3.77%	05/24/2061	1,662,993
1,000,000	Panama Government International Bond	2.25%	09/29/2032	950,750
1,200,000	Panama Government International Bond	4.30%	04/29/2053	1,292,712
400,000	Panama Government International Bond	4.50%	04/01/2056	442,104
2,300,000	Panama Government International Bond	3.87%	07/23/2060	2,308,625
800,000	Perusahaan Penerbit SBSN Indonesia III	3.80%	06/23/2050	840,632
1,800,000	Perusahaan Penerbit SBSN Indonesia III	2.55% (a)	06/09/2031	1,824,372
600,000	Peruvian Government International Bond	2.78%	01/23/2031	598,506
600,000	Peruvian Government International Bond	3.30%	03/11/2041	602,256
400,000	Peruvian Government International Bond	3.55%	03/10/2051	417,604
800,000	Philippine Government International Bond	2.46%	05/05/2030	827,111
1,100,000	Philippine Government International Bond	1.65%	06/10/2031	1,067,837
1,100,000	Philippine Government International Bond	3.70%	03/01/2041	1,202,737
1,700,000	Philippine Government International Bond	3.70%	02/02/2042	1,858,739
400,000	Philippine Government International Bond	2.95%	05/05/2045	395,308
400,000	Philippine Government International Bond	2.65%	12/10/2045	379,640
800,000	Qatar Government International Bond	3.38%	03/14/2024	838,632
800,000	Saudi Government International Bond	2.88%	03/04/2023	820,069
1,000,000	Saudi Government International Bond	2.90% (a)	10/22/2025	1,049,375
1,000,000	Saudi Government International Bond	2.25%	02/02/2033	977,310
200,000	Saudi Government International Bond	3.75%	01/21/2055	215,097
2,700,000	Saudi Government International Bond	3.45%	02/02/2061	2,731,914
750,000	Temasek Financial I Ltd.	1.63%	08/02/2031	727,279
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$54,625,064)				54,877,232

Non-Agency Commercial Mortgage Backed Obligations - 14.5%

689,000	20 Times Square Trust, Series 2018-20TS-F	3.10% (a)(i)	05/15/2035	652,662
658,000	20 Times Square Trust, Series 2018-20TS-G	3.10% (a)(i)	05/15/2035	615,009
2,633,000	280 Park Avenue Mortgage Trust, Series 2017-280P-F (1 Month LIBOR USD + 2.83%, 2.83% Floor)	2.94% (a)	09/15/2034	2,607,617
15,440,988	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	0.97% (a)(i)(j)	05/15/2053	1,033,478
10,194,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XD	1.18% (a)(i)(j)	10/15/2054	1,005,934
1,017,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 30 Day Average + 2.76%, 2.65% Floor)	2.81% (a)	09/14/2036	1,010,973
1,532,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	12/15/2036	1,452,910
1,898,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.51% (a)	06/15/2035	1,814,611
1,185,662	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.46% (a)	03/15/2036	1,178,418
11,499,572	BANK, Series 2017-BNK5-XA	1.04% (i)(j)	06/15/2060	436,929
60,222,549	BANK, Series 2018-BN11-XA	0.47% (i)(j)	03/15/2061	1,629,273

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,958,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	3.66% (a)	07/15/2037	1,940,387
956,000	BBCMS Mortgage Trust, Series 2018-TALL-E (1 Month LIBOR USD + 2.44%, 2.44% Floor)	2.55% (a)	03/15/2037	916,421
1,675,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.96% (a)	11/15/2034	1,591,030
1,394,616	BB-UBS Trust, Series 2012-TFT-TE	3.56% (a)(i)(n)	06/05/2030	1,113,837
1,216,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.86% (a)	08/15/2036	1,216,071
1,678,000	BFLD, Series 2019-DPLO-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.65% (a)	10/15/2034	1,635,919
2,866,000	BPR Trust, Series 2021-TY-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.46% (a)	09/15/2038	2,864,528
2,821,000	BX Commercial Mortgage Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	4.12% (a)	10/15/2036	2,800,259
2,868,000	BX Commercial Mortgage Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.51% (a)	09/15/2036	2,848,896
2,889,000	BX Commercial Mortgage Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.96% (a)	10/15/2038	2,877,476
1,685,550	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.36% (a)	07/15/2034	1,695,190
611,000	BX Trust, Series 2018-GW-E (1 Month LIBOR USD + 1.97%, 1.97% Floor)	2.08% (a)	05/15/2035	606,695
367,000	BX Trust, Series 2018-GW-G (1 Month LIBOR USD + 2.92%, 2.92% Floor)	3.03% (a)	05/15/2035	364,874
2,250,000	BX Trust, Series 2019-CALM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	11/15/2032	2,239,727
2,000,000	BX Trust, Series 2019-IMC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	04/15/2034	1,978,442
2,229,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	04/15/2034	2,205,368
2,360,189	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	08/15/2036	2,331,152
2,821,000	BX Trust, Series 2021-BXMF-G (1 Month LIBOR USD + 3.35%, 3.35% Floor)	3.44% (a)	10/15/2026	2,771,057
2,820,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	3.71% (a)	06/15/2023	2,824,249
1,119,631	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.96% (a)	10/15/2035	1,084,202
8,947,104	CD Commercial Mortgage Trust, Series 2017-CD3-XA	0.98% (i)(j)	02/10/2050	380,074
4,179,632	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.64% (i)(j)	05/10/2058	239,885
7,851,871	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.50% (i)(j)	06/15/2050	508,658
22,058,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.63% (a)(i)(j)	02/15/2033	281,941
212,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor)	3.85% (a)	11/15/2036	212,571
1,611,054	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.96% (i)(j)	10/10/2047	35,713
90,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(i)	02/10/2048	86,860
6,651,730	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.83% (i)(j)	05/10/2049	447,794
2,280,816	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.90% (i)(j)	07/10/2049	159,088
530,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.91% (a)	12/15/2036	525,438
1,040,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.65% Floor)	3.76% (a)	12/15/2036	1,032,963

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,216,000	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 30 Day Average + 2.01%, 1.90% Floor)	2.06% (a)	08/20/2035	1,214,746
2,009,064	Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	0.71% (i)(j)	08/10/2046	19,516
950,321	Commercial Mortgage Pass-Through Certificates, Series 2014-CR17-XA	0.96% (i)(j)	05/10/2047	17,706
11,444,514	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.82% (i)(j)	08/10/2048	291,457
6,857,903	Commercial Mortgage Pass-Through Certificates, Series 2015-CR27-XA	0.91% (i)(j)	10/10/2048	206,623
1,227,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.31% (i)	02/10/2048	1,231,806
1,970,774	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	1.01% (i)(j)	02/10/2048	42,903
815,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-C	4.33% (i)	07/10/2048	846,720
10,209,356	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-XA	0.67% (i)(j)	07/10/2048	203,725
406,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.61% (i)	10/10/2048	426,893
2,888,445	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	0.96% (i)(j)	02/10/2049	92,515
2,228,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-D (1 Month LIBOR USD + 2.18%, 2.18% Floor)	2.29% (a)	09/15/2033	2,189,960
900,000	Commercial Mortgage Pass-Through Certificates, Series 2021-LBA-G (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.76% (a)	03/15/2038	902,284
2,692	Credit Suisse Commercial Mortgage Trust, Series 2007-C1-AM	5.42%	02/15/2040	2,829
1,974,822	Credit Suisse Mortgage Capital Certificates, Series 2014-USA-X1	0.54% (a)(i)(j)	09/15/2037	34,142
2,134,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.76% (a)	05/15/2036	2,130,361
2,341,323	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.82% (i)(j)	04/15/2050	47,731
42,987,750	CSAIL Commercial Mortgage Trust, Series 2018-CX12-XA	0.57% (i)(j)	08/15/2051	1,343,982
32,954,228	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.05% (i)(j)	03/15/2054	2,562,705
18,269,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.48% (a)(i)(j)	03/15/2054	2,177,628
1,084,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.55%, 3.30% Floor)	3.66% (a)	07/15/2032	1,043,512
2,477,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 3.71%, 3.71% Floor)	3.82% (a)	10/15/2037	2,504,396
1,898,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	2.71% (a)	06/15/2033	1,799,329
2,313,000	ELP Commercial Mortgage Trust, Series 2021-ELP-C (1 Month LIBOR USD + 1.32%, 1.32% Floor)	1.43% (a)	11/15/2038	2,303,753
2,843,208	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.36% (a)	07/15/2038	2,849,912
2,264,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	3.96% (a)(i)	12/10/2036	2,151,762
699,936	FREMF Mortgage Trust, Series 2015-KF08-B (1 Month LIBOR USD + 4.85%, 4.85% Floor)	4.94% (a)	02/25/2022	699,989
699,992	FREMF Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	5.59% (a)	05/25/2026	699,592
107,692	FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05% Floor)	5.14% (a)	07/25/2023	108,752
553,670	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.44% (a)	12/25/2026	556,479

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
700,066	FREMF Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.34% (a)	03/25/2027	699,231
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	2.79% (a)	08/25/2024	1,482,314
510,506	FREMF Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.24% (a)	02/25/2025	508,141
1,051,215	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.99% (a)	06/25/2025	1,034,036
308,300	FREMF Mortgage Trust, Series 2019-KF61-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.29% (a)	04/25/2029	310,059
2,982,534	FREMF Mortgage Trust, Series 2019-KF71-C (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.09% (a)	10/25/2029	3,047,132
2,488,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.24% (a)	12/15/2036	2,342,115
2,500,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	09/15/2037	2,517,235
2,370,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.51% (a)	09/15/2037	2,372,564
1,509,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-E (1 Month LIBOR USD + 1.55%, 1.55% Floor)	1.66% (a)	07/15/2035	1,411,926
2,368,491	GS Mortgage Securities Corporation, Series 2013-GC10-XA	1.47% (i)(j)	02/10/2046	27,788
7,427,290	GS Mortgage Securities Corporation, Series 2014-GC24-XA	0.71% (i)(j)	09/10/2047	121,450
850,000	GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.21% (a)	07/15/2031	821,625
850,000	GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.91% (a)	07/15/2031	811,462
850,000	GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	4.03% (a)	07/15/2031	744,737
7,062,655	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (i)(j)	11/10/2048	184,388
5,445,925	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.74% (i)(j)	05/10/2049	340,657
169,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSA	4.90% (a)(i)	03/10/2033	178,713
336,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSB	4.90% (a)(i)	03/10/2033	345,220
457,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSC	4.90% (a)(i)	03/10/2033	456,167
442,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSD	4.90% (a)(i)	03/10/2033	430,152
553,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSE	4.90% (a)(i)	03/10/2033	527,484
725,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.71% (a)	08/15/2032	703,020
2,377,000	GSCG Trust, Series 2019-600C-E	3.99% (a)(i)	09/06/2034	2,325,952
433,000	Hilton Orlando Trust, Series 2018-ORL-E (1 Month LIBOR USD + 2.80%, 2.65% Floor)	2.91% (a)	12/15/2034	430,805
1,853,232	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2036	1,797,485
391,486	IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.26% (a)	06/15/2034	389,136
391,486	IMT Trust, Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.96% (a)	06/15/2034	390,504
49,966	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	06/15/2032	49,926
200,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.21% (a)	06/15/2032	199,929
64,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	06/15/2035	63,999

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,100,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2021-MHC-E (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.56% (a)	04/15/2038	2,101,379
113,535	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2006-LDP9-AMS	5.34%	05/15/2047	99,529
1,376,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-C	4.58% (i)	07/15/2047	1,375,224
5,200,171	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.59% (i)(j)	12/15/2049	118,567
1,957,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(i)	07/05/2033	1,995,635
2,555,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	07/15/2036	2,498,372
766,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	765,533
784,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.45% (a)(i)	05/05/2032	769,650
915,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.45% (a)(i)	05/05/2032	887,721
960,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.45% (a)(i)	05/05/2032	865,188
1,049,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(i)	05/05/2032	946,845
1,685,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	1,654,628
1,447,072	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.77% (i)(j)	02/15/2047	19,141
2,973,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.64% (i)	08/15/2047	3,028,989
100,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (i)	09/15/2047	101,669
150,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.44% (i)	11/15/2047	145,666
425,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.38% (i)	01/15/2048	432,057
2,134,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	2,157,652
1,115,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.20% (i)	05/15/2048	1,083,948
3,699,231	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.62% (i)(j)	05/15/2048	62,962
4,787,574	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.82% (i)(j)	08/15/2048	124,763
470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.61% (i)	12/15/2048	487,708
2,532,000	LCCM, Series 2017-LC26-C	4.71% (a)	07/12/2050	2,620,952
3,389,519	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.77% (a)(i)(j)	03/10/2049	121,802
13,622,874	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.86% (a)(i)(j)	03/10/2050	351,247
2,837,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	5.36% (a)	11/15/2038	2,827,309
1,880,027	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%)	2.90% (a)	08/25/2024	1,880,975
2,200,000	MF1 Ltd., Series 2021-FL7-C (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.16% (a)	10/16/2036	2,192,720
2,538,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(i)	02/10/2042	2,380,759
2,500,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(i)	02/12/2040	2,299,150
100,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.50% (i)	10/15/2047	101,993

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
360,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-C	4.14% (i)	07/15/2050	369,470
274,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.50% (i)	12/15/2047	279,487
393,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.31% (a)	11/15/2034	392,845
590,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2034	572,047
284,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.46% (a)	11/15/2034	259,988
837,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.66% (a)	07/15/2035	830,014
561,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	07/15/2035	557,485
2,489,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34% Floor)	4.34% (a)	12/15/2036	2,491,902
2,500,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	10/15/2037	2,489,745
1,919,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.31% (a)	06/15/2035	1,792,065
1,183,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.50% (a)(i)	01/15/2037	1,202,479
685,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.50% (a)(i)	01/15/2037	687,209
639,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.50% (a)(i)	01/15/2037	632,232
1,611,300	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.25% (a)(i)	12/15/2036	1,585,212
1,500,000	One New York Plaza Trust, Series 2020-1NYP-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.31% (a)	01/15/2036	1,500,294
2,750,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	1.82% (a)	04/15/2036	2,745,493
2,874,000	SoHo Trust, Series 2021-SOHO-B	2.70% (a)(i)	08/10/2038	2,712,226
2,889,000	SREIT Trust, Series 2021-IND-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.65% (a)	10/15/2038	2,863,717
961,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 30 Day Average + 2.46%, 2.35% Floor)	2.51% (a)	07/15/2038	962,261
299,862	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	03/15/2038	298,120
1,097,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.70% (i)	02/15/2051	1,191,665
15,644,388	UBS Commercial Mortgage Trust, Series 2018-C8-XA	0.86% (i)(j)	02/15/2051	680,340
1,321,442	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.76% (a)	09/15/2036	1,312,419
100,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	98,723
400,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.09% (i)	05/15/2048	412,133
9,816,641	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	0.89% (i)(j)	09/15/2058	271,748
5,144,230	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	0.97% (i)(j)	11/15/2048	160,302
1,991,456	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.09% (i)(j)	05/15/2048	55,828
6,798,354	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.65% (i)(j)	07/15/2058	135,875
2,042,513	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.61% (i)(j)	03/15/2059	116,401
3,977,074	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.62% (i)(j)	11/15/2049	222,455
14,828,058	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.02% (i)(j)	07/15/2050	639,263

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,423,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.51% (i)	11/15/2050	2,447,735
2,523,927	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-XA	1.46% (i)(j)	01/15/2060	148,776
2,267,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	4.93% (i)	09/15/2061	2,355,829
1,136,277	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.61% (a)	02/15/2040	1,133,999
1,136,277	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	3.76% (a)	02/15/2040	1,141,998
2,972,326	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.02% (i)(j)	08/15/2047	62,912
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$195,641,577)				187,336,064

Non-Agency Residential Collateralized Mortgage Obligations - 20.8%

3,313,930	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.28%	01/25/2037	2,429,167
1,345,102	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.60%	01/25/2037	1,017,723
3,507,897	Alternative Loan Trust, Series 2006-6CB-2A10	6.00%	05/25/2036	2,105,744
2,515,514	Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	0.52%	07/25/2046	2,378,845
1,000,000	AMSR Trust, Series 2020-SFR4-E1	2.21% (a)	11/17/2037	972,530
5,122,000	AMSR Trust, Series 2021-SFR3-G	3.80% (a)	10/17/2038	4,974,546
8,746,528	APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor)	0.97% (a)(k)	10/27/2046	7,502,710
1,799,830	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2007-HE2-A4 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.33%	05/25/2037	1,481,767
1,292,301	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1	2.90% (i)	07/25/2036	1,248,113
811,735	Bear Stearns Alt-A Trust, Series 2006-4-22A1	3.20% (i)	08/25/2036	701,022
2,068,740	Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	06/25/2037	737,638
5,516,359	CHL Mortgage Pass-Through Trust, Series 2007-14-A19	6.00%	09/25/2037	4,006,647
3,498,957	CHL Mortgage Pass-Through Trust, Series 2007-9-A13	5.75%	07/25/2037	2,488,659
8,688,000	CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%)	2.85% (a)	05/25/2023	8,721,478
800,795	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	795,512
282,134	Countrywide Alternative Loan Trust, Series 2005-75CB-A3	5.50%	01/25/2036	247,370
542,966	Countrywide Alternative Loan Trust, Series 2006-23CB-2A2	6.50%	08/25/2036	275,887
345,542	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	284,153
509,712	Countrywide Alternative Loan Trust, Series 2008-1R-2A3	6.00%	08/25/2037	337,144
216,607	Countrywide Home Loans, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 11.00% Cap)	1.99%	02/20/2036	192,097
281,692	Countrywide Home Loans, Series 2007-14-A15	6.50%	09/25/2037	215,091
493,252	Countrywide Home Loans, Series 2007-HY1-1A1	2.80% (i)	04/25/2037	482,136
299,354	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-2-A5A	6.58% (l)	09/25/2036	144,237
433,846	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-6A9	5.50%	11/25/2035	259,447
226,037	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	175,244
1,003,533	Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5	2.19% (a)(i)	07/27/2036	1,003,953
1,500,000	CSMC Mortgage-Backed Trust, Series 2021-NQM6-B1	3.29% (a)(i)	07/25/2066	1,475,157
7,700,000	CSMC Trust, Series 2020-RPL6-A2	3.29% (a)(i)	03/25/2059	7,606,844

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
131,187	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (a)(i)	07/27/2037	123,086
231,680	Deutsche Securities, Inc., Series 2006-AB4-A1A	6.01% (i)	10/25/2036	233,315
6,452,000	FirstKey Homes Trust, Series 2021-SFR1-F1	3.24% (a)	08/17/2038	6,329,535
15,000,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(i)	07/25/2026	14,910,207
500,000	GCAT LLC, Series 2019-NQM3-B1	3.95% (a)(i)	11/25/2059	519,070
13,140,174	Home Partners of America Trust, Series 2019-2-F	3.87% (a)	10/19/2039	13,051,804
949,225	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	0.64%	02/25/2037	909,469
1,402,420	IndyMac INDX Mortgage Loan Trust, Series 2006-AR19-2A1	3.13% (i)	08/25/2036	1,314,056
417,733	JP Morgan Mortgage Trust, Series 2005-S3-1A2	5.75%	01/25/2036	266,945
381,841	JP Morgan Mortgage Trust, Series 2007-A2-4A1M	2.97% (i)	04/25/2037	359,588
3,300,000	Legacy Mortgage Asset Trust, Series 2021-GS1-A2	3.84% (a)(m)	10/25/2066	3,318,232
122,782	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	90,847
6,172,556	Lehman Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	0.49%	06/25/2046	6,313,721
3,000,000	LoanDepot GMSR Master Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.91% (a)	10/16/2023	3,009,143
85,862	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.16% (i)	04/25/2036	59,837
278,110	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A7	6.00%	03/25/2037	156,044
564,445	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	335,298
18,908,113	Merrill Lynch Mortgage Investors Trust, Series 2006-HE6-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.38%	11/25/2037	12,802,861
5,245,065	Morgan Stanley Mortgage Loan Trust, Series 2005-7-3A1	4.83% (i)	11/25/2035	4,233,949
89,331	Morgan Stanley Mortgage Loan Trust, Series 2005-7-4A1	5.50%	11/25/2035	73,446
319,280	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.49% (i)	02/25/2036	254,399
497,022	Morgan Stanley Mortgage Loan Trust, Series 2007-8XS-A1	5.75% (i)	04/25/2037	319,909
9,385,361	Morgan Stanley Resecuritization Trust, Series 2013-R7-8B (12 Month US Treasury Average + 0.96%, 0.96% Floor)	1.04% (a)(n)	12/26/2046	9,110,536
2,252,107	New Century Home Equity Loan Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.18%, 0.18% Floor, 12.50% Cap)	0.28%	05/25/2036	2,213,844
3,600,000	New York Mortgage Trust, Series 2021-BPL1-A2	2.98% (a)(m)	05/25/2026	3,574,950
10,587,687	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.42%	10/25/2036	8,662,598
7,665,374	PMT Credit Risk Transfer Trust 2019-2R, Series 2019-2R-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	2.85% (a)	05/27/2023	7,603,466
673,054	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	2.80% (a)	10/27/2022	673,922
500,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.09% (a)	03/25/2026	501,886
3,100,000	Progress Residential Trust, Series 2019-SFR4-F	3.68% (a)	10/17/2036	3,126,948
1,100,000	Progress Residential Trust, Series 2021-SFR1-G	3.86% (a)	04/17/2038	1,101,921
7,500,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	7,457,534
8,100,000	Progress Residential Trust, Series 2021-SFR3-F	3.44% (a)	05/17/2026	8,052,099
3,000,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(i)	03/25/2026	2,955,981
334,410	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	325,257
1,564,235	Residential Asset Securitization Trust, Series 2005-A15-5A2	5.75%	02/25/2036	905,907
348,744	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	210,970
3,259,487	Residential Funding Mortgage Securities Trust, Series 2006-S8-A10	6.00%	09/25/2036	3,068,471

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,750,000	Residential Mortgage Loan Trust, Series 2020-1-B1	3.95% (a)(i)	01/26/2060	5,934,457
5,260,194	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.25%	06/25/2037	4,483,079
8,259,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1	4.33% (a)(i)	06/25/2055	8,348,341
1,116,000	Starwood Mortgage Residential Trust, Series 2019-INV1-B1	3.66% (a)(i)	09/27/2049	1,120,506
924,119	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.02% (i)	12/25/2035	883,350
9,217,200	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-OSI-A4 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.30%	06/25/2037	7,441,882
6,259,664	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.29% (a)	03/25/2037	5,171,489
13,315,570	TBW Mortgage Backed Pass Through, Series 2006-3-4A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	0.50%	07/25/2036	584,976
13,315,656	TBW Mortgage Backed Pass Through, Series 2006-3-4A3 (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	7.00% (j)(g)	07/25/2036	1,732,544
6,600,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A2	3.10% (a)(m)	06/25/2024	6,577,122
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-F	3.75% (a)	03/17/2038	5,037,275
2,533,514	Velocity Commercial Capital Loan Trust, Series 2018-2-M2	4.51% (a)(i)	10/26/2048	2,618,051
644,888	Velocity Commercial Capital Loan Trust, Series 2018-2-M3	4.72% (a)(i)	10/26/2048	657,437
1,615,702	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(i)	03/25/2049	1,633,169
2,662,426	Velocity Commercial Capital Loan Trust, Series 2019-2-M4	3.99% (a)(i)	07/25/2049	2,663,789
3,100,000	Verus Securitization Trust, Series 2019-INV3-B1	3.73% (a)(i)	11/25/2059	3,108,012
3,076,959	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (a)(m)	08/25/2050	3,084,757
2,600,000	Verus Securitization Trust, Series 2021-3-B1	3.20% (a)(i)	06/25/2066	2,567,985
5,000,000	Verus Securitization Trust, Series 2021-7-B1	4.14% (a)(i)	10/25/2066	4,980,949
3,000,000	Verus Securitization Trust, Series 2021-R2-B1	3.25% (a)(i)	02/25/2064	2,990,802
924,109	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY6-2A2	2.85% (i)	06/25/2037	915,067
624,574	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-2-4CB	6.00%	03/25/2036	640,594
336,203	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	331,486
4,534,286	Wells Fargo Home Equity Asset-Backed Securities Trust, Series 2007-2-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.40%	04/25/2037	3,986,148
8,500,000	ZH Trust, Series 2021-1-B	3.26% (a)	02/18/2027	8,159,558
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$277,062,160)				268,444,737
US Corporate Bonds - 5.8%				
425,000	Academy Ltd.	6.00% (a)	11/15/2027	453,983
175,000	Acrisure LLC	6.00% (a)	08/01/2029	173,058
475,000	Acuris Finance US, Inc.	5.00% (a)	05/01/2028	473,347
295,000	AdaptHealth LLC	5.13% (a)	03/01/2030	300,608
215,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	231,202
85,000	Air Methods Corporation	8.00% (a)	05/15/2025	72,870
400,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	415,416
205,000	Allied Universal Holdco LLC	6.63% (a)	07/15/2026	215,347
320,000	Allied Universal Holdco LLC	9.75% (a)	07/15/2027	342,269
200,000	Allied Universal Holdco LLC	6.00% (a)	06/01/2029	194,803
55,000	Ambience Merger Sub, Inc.	4.88% (a)	07/15/2028	54,265
115,000	Ambience Merger Sub, Inc.	7.13% (a)	07/15/2029	113,149

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
680,000	American Airlines, Inc.	5.75% (a)	04/20/2029	728,113
2,628,490	American Airlines, Inc.	5.25%	01/15/2024	2,622,227
290,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	284,934
305,000	AmWINS Group, Inc.	4.88% (a)	06/30/2029	308,573
239,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	247,903
230,000	Antero Resources Corporation	5.38% (a)	03/01/2030	246,258
120,000	Apache Corporation	4.63%	11/15/2025	128,999
225,000	Apache Corporation	4.38%	10/15/2028	245,121
385,000	Arches Buyer, Inc.	4.25% (a)	06/01/2028	385,497
290,000	Arconic Corporation	6.13% (a)	02/15/2028	309,105
200,000	Ashton Woods Finance Company	4.63% (a)	04/01/2030	196,803
40,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	38,967
105,000	Austin BidCo, Inc.	7.13% (a)	12/15/2028	108,562
295,000	Avaya, Inc.	6.13% (a)	09/15/2028	313,209
185,000	B&G Foods, Inc.	5.25%	09/15/2027	191,456
375,000	Bausch Health Companies, Inc.	7.00% (a)	01/15/2028	373,656
300,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	306,543
140,000	Bausch Health Companies, Inc.	5.25% (a)	01/30/2030	123,417
120,000	Beacon Roofing Supply, Inc.	4.13% (a)	05/15/2029	120,118
150,000	Blue Racer Midstream LLC	7.63% (a)	12/15/2025	159,156
25,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	26,246
400,000	Boyd Gaming Corporation	4.75% (a)	06/15/2031	408,698
485,000	Boyne USA, Inc.	4.75% (a)	05/15/2029	500,382
195,000	Builders FirstSource, Inc.	4.25% (a)	02/01/2032	202,217
225,000	Caesars Entertainment, Inc.	4.63% (a)	10/15/2029	225,471
210,000	Calpine Corporation	4.50% (a)	02/15/2028	218,238
130,000	Calpine Corporation	5.13% (a)	03/15/2028	132,181
210,000	Calpine Corporation	4.63% (a)	02/01/2029	207,431
430,000	Carnival Corporation	5.75% (a)	03/01/2027	430,645
220,000	Carvana Corporation	5.63% (a)	10/01/2025	220,275
385,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	401,907
175,000	Catalent Pharma Solutions, Inc.	3.50% (a)	04/01/2030	174,755
355,000	CCO Holdings LLC	4.75% (a)	03/01/2030	369,830
295,000	CCO Holdings LLC	4.50% (a)	08/15/2030	302,444
180,000	CCO Holdings LLC	4.25% (a)	01/15/2034	177,415
420,000	Cedar Fair LP	5.25%	07/15/2029	431,132
230,000	Cengage Learning, Inc.	9.50% (a)	06/15/2024	231,677
140,000	Centene Corporation	3.00%	10/15/2030	142,554
265,000	Centene Corporation	2.50%	03/01/2031	258,423
155,000	Centene Corporation	2.63%	08/01/2031	152,158
270,000	Century Communities, Inc.	6.75%	06/01/2027	285,120
310,000	CenturyLink, Inc.	5.13% (a)	12/15/2026	323,063
280,000	CenturyLink, Inc.	4.00% (a)	02/15/2027	284,424
270,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	289,205
195,000	Clarivate Science Holdings Corporation	4.88% (a)	07/01/2029	198,096
110,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	116,878

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
55,000	Clear Channel Outdoor Holdings, Inc.	7.75% (a)	04/15/2028	58,934
170,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	181,767
305,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	321,080
380,000	CNX Midstream Partners LP	4.75% (a)	04/15/2030	379,219
185,000	CNX Resources Corporation	6.00% (a)	01/15/2029	192,660
150,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	140,400
225,000	CommScope, Inc.	4.75% (a)	09/01/2029	224,000
290,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	309,671
265,000	Community Health Systems, Inc.	6.88% (a)	04/15/2029	270,374
270,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	272,800
270,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	273,110
480,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	513,715
285,000	Coty, Inc.	5.00% (a)	04/15/2026	293,958
170,000	Coty, Inc.	6.50% (a)	04/15/2026	175,530
470,000	CQP Holdco LP	5.50% (a)	06/15/2031	491,300
445,000	CSC Holdings LLC	5.75% (a)	01/15/2030	444,206
200,000	CSC Holdings LLC	4.63% (a)	12/01/2030	189,588
495,000	CSI Compressco LP	7.50% (a)	04/01/2025	500,680
190,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	200,730
72,392	CWT Travel Group, Inc.	8.50% (a)	11/19/2026	74,085
100,000	Dana, Inc.	5.38%	11/15/2027	105,030
65,000	Dana, Inc.	4.25%	09/01/2030	65,990
250,000	Dealer Tire LLC	8.00% (a)	02/01/2028	260,584
160,000	Diamond BC B.V.	4.63% (a)	10/01/2029	158,958
210,000	Diamond Sports Group LLC	5.38% (a)	08/15/2026	105,241
245,000	DIRECTV Financing LLC	5.88% (a)	08/15/2027	251,174
300,000	DISH DBS Corporation	5.88%	11/15/2024	308,568
195,000	DISH DBS Corporation	5.75% (a)	12/01/2028	197,316
170,000	DISH DBS Corporation	5.13%	06/01/2029	154,975
510,000	Dun & Bradstreet Corporation	5.00% (a)	12/15/2029	522,617
170,000	EES Finance Corporation	8.13%	05/01/2025	158,277
170,000	Embarq Corporation	8.00%	06/01/2036	190,679
290,000	Emergent BioSolutions, Inc.	3.88% (a)	08/15/2028	278,773
140,000	Encompass Health Corporation	4.50%	02/01/2028	144,227
45,000	Encompass Health Corporation	4.75%	02/01/2030	46,416
145,000	Encompass Health Corporation	4.63%	04/01/2031	147,757
235,000	Endo Luxembourg Finance Company I SARL	6.13% (a)	04/01/2029	230,764
240,000	Endure Digital, Inc.	6.00% (a)	02/15/2029	223,537
110,000	Envision Healthcare Corporation	8.75% (a)	10/15/2026	63,373
155,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	164,158
245,000	EQT Corporation	7.50%	02/01/2030	315,208
385,000	EverArc Escrow SARL	5.00% (a)	10/30/2029	385,864
220,000	Ferrellgas Escrow LLC	5.38% (a)	04/01/2026	212,536
165,000	First Student Bidco, Inc.	4.00% (a)	07/31/2029	160,630
630,000	Ford Motor Company	3.25%	02/12/2032	646,380
400,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	431,452

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
260,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	274,131
255,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (a)	05/01/2028	260,373
85,000	Frontier Communications Corporation	5.88% (a)	10/15/2027	90,019
165,000	Frontier Communications Corporation	5.00% (a)	05/01/2028	170,249
105,000	Frontier Communications Corporation	6.75% (a)	05/01/2029	109,361
23,218	Frontier Communications Corporation	5.88%	11/01/2029	23,251
110,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	115,656
200,000	Gap, Inc.	3.88% (a)	10/01/2031	197,578
250,000	GCI LLC	4.75% (a)	10/15/2028	256,924
380,000	Glatfelter Corporation	4.75% (a)	11/15/2029	392,437
220,000	Global Access, Inc.	5.00% (a)	07/15/2029	222,562
348,989	Global Aircraft Leasing Company (7.25% PIK)	7.00% (a)	09/15/2024	337,164
240,000	Golden Entertainment, Inc.	7.63% (a)	04/15/2026	251,850
470,000	Golden Nugget, Inc.	6.75% (a)	10/15/2024	470,611
280,000	Goodyear Tire & Rubber Company	5.25% (a)	07/15/2031	304,416
125,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	127,098
305,000	Griffon Corporation	5.75%	03/01/2028	317,385
182,043	Gulfport Energy Corporation	8.00% (a)	05/17/2026	198,844
400,000	Gulfport Escrow	0.00%	05/15/2025	18,000
315,000	Helios Software Holdings, Inc.	4.63% (a)	05/01/2028	310,066
170,000	Hertz Corporation	5.00% (a)	12/01/2029	170,452
365,000	Hess Midstream Operations LP	4.25% (a)	02/15/2030	362,885
225,000	Hexion, Inc.	7.88% (a)	07/15/2027	237,600
220,000	Hightower Holding LLC	6.75% (a)	04/15/2029	226,293
295,000	HilCorporationEnergy LP	6.25% (a)	11/01/2028	310,533
15,000	Hilton Domestic Operating Company, Inc.	5.38% (a)	05/01/2025	15,625
20,000	Hilton Domestic Operating Company, Inc.	5.75% (a)	05/01/2028	21,396
300,000	Icahn Enterprises LP	5.25%	05/15/2027	308,920
55,000	iHeartCommunications, Inc.	8.38%	05/01/2027	58,059
305,000	II-VI, Inc.	5.00% (a)	12/15/2029	312,107
325,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	347,046
335,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	348,892
145,000	Iron Mountain, Inc.	4.88% (a)	09/15/2029	150,307
350,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	354,375
235,000	iStar, Inc.	4.75%	10/01/2024	244,104
148,000	Kraft Heinz Foods Company	5.00%	07/15/2035	181,348
575,000	Kraft Heinz Foods Company	5.20%	07/15/2045	732,796
510,000	Kraton Polymers LLC	4.25% (a)	12/15/2025	528,546
155,000	LBM Acquisition LLC	6.25% (a)	01/15/2029	153,475
155,000	LD Holdings Group LLC	6.50% (a)	11/01/2025	153,092
165,000	LD Holdings Group LLC	6.13% (a)	04/01/2028	155,747
200,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	202,296
220,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	221,391
115,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	109,436
195,000	LFS Topco LLC	5.88% (a)	10/15/2026	201,540
240,000	LifePoint Health, Inc.	4.38% (a)	02/15/2027	242,057

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
195,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	194,306
167,012	Ligado Networks LLC (15.50% PIK)	15.00% (a)	11/01/2023	135,559
550,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	560,601
130,000	Live Nation Entertainment, Inc.	6.50% (a)	05/15/2027	142,344
200,000	Logan Merger Sub, Inc.	5.50% (a)	09/01/2027	202,608
270,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	273,330
285,000	M/I Homes, Inc.	4.95%	02/01/2028	297,503
160,000	Madison IAQ LLC	4.13% (a)	06/30/2028	160,636
160,000	Madison IAQ LLC	5.88% (a)	06/30/2029	160,245
130,000	Magic Mergeco, Inc.	7.88% (a)	05/01/2029	128,272
120,000	Match Group, Inc.	4.63% (a)	06/01/2028	125,075
360,000	Matterhorn Merger Sub LLC	8.50% (a)	06/01/2026	360,374
160,000	Mav Acquisition Corporation	5.75% (a)	08/01/2028	158,642
315,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	309,832
250,000	Michaels Companies, Inc.,	5.25% (a)	05/01/2028	250,524
150,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	150,978
100,000	ModivCare Escrow Issuer, Inc.	5.00% (a)	10/01/2029	102,278
175,000	ModivCare, Inc.	5.88% (a)	11/15/2025	183,960
170,000	Moss Creek Resources Holdings, Inc.	7.50% (a)	01/15/2026	159,127
75,000	Mozart Debt Merger Sub, Inc.	5.25% (a)	10/01/2029	76,179
123,000	MPH Acquisition Holdings LLC	5.75% (a)	11/01/2028	117,159
225,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	237,135
120,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	111,125
125,000	Nabors Industries, Inc.	7.38% (a)	05/15/2027	129,524
210,000	National FINL Partners Corporation	6.88% (a)	08/15/2028	210,920
305,000	Nationstar Mortgage Holdings, Inc.	5.75% (a)	11/15/2031	303,904
225,000	Navient Corporation	5.00%	03/15/2027	229,697
255,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	254,203
275,000	NESCO Holdings II, Inc.	5.50% (a)	04/15/2029	284,426
200,000	NFP Corporation	4.88% (a)	08/15/2028	202,304
415,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	428,531
180,000	NGL Energy Partners LP	7.50%	04/15/2026	154,537
685,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	669,046
265,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	278,640
155,000	Occidental Petroleum Corporation	8.00%	07/15/2025	181,117
450,000	Occidental Petroleum Corporation	6.63%	09/01/2030	557,631
360,000	Occidental Petroleum Corporation	6.13%	01/01/2031	438,005
155,000	Occidental Petroleum Corporation	6.45%	09/15/2036	197,935
155,000	Occidental Petroleum Corporation	6.60%	03/15/2046	201,356
220,000	Olympus Water US Holding Corporation	4.25% (a)	10/01/2028	219,097
400,000	Organon & Company	5.13% (a)	04/30/2031	418,590
29,000	Ortho Clinical Diagnostics, Inc.	7.38% (a)	06/01/2025	30,624
229,000	Ortho-Clinical Diagnostics, Inc.	7.25% (a)	02/01/2028	246,512
255,000	Ovintiv, Inc.	7.38%	11/01/2031	332,789
303,000	Panther BF Aggregator LP	6.25% (a)	05/15/2026	317,397
240,000	Panther BF Aggregator LP	8.50% (a)	05/15/2027	254,708

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
315,000	Par Petroleum Finance Corporation	7.75% (a)	12/15/2025	319,601
200,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	204,804
75,000	PBF Holding Company LLC	6.00%	02/15/2028	48,297
135,051	Peabody Energy Corporation (6.00% + 2.50% PIK)	9.00% (a)	12/31/2024	128,757
140,000	PECF USS Intermediate Holding III Corporation	8.00% (a)	11/15/2029	145,186
145,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	140,870
245,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	235,914
225,000	Performance Food Group, Inc.	5.50% (a)	10/15/2027	235,072
180,000	Performance Food Group, Inc.	4.25% (a)	08/01/2029	178,862
500,000	PetSmart, Inc.	7.75% (a)	02/15/2029	544,007
148,000	PIC AU Holdings LLC	10.00% (a)	12/31/2024	152,640
435,000	Pike Corporation	5.50% (a)	09/01/2028	436,609
105,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	110,490
420,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	428,530
235,000	Premier Entertainment Sub LLC	5.63% (a)	09/01/2029	233,495
235,000	Premier Entertainment Sub LLC	5.88% (a)	09/01/2031	236,175
255,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	266,290
350,000	Radiate Finance, Inc.	4.50% (a)	09/15/2026	353,927
75,000	Radiate Finance, Inc.	6.50% (a)	09/15/2028	75,454
325,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	341,749
175,000	Rattler Midstream LP	5.63% (a)	07/15/2025	182,175
105,000	Real Hero Merger Sub 2, Inc.	6.25% (a)	02/01/2029	104,984
185,000	Realogy Group LLC	7.63% (a)	06/15/2025	196,285
190,000	Realogy Group LLC	5.75% (a)	01/15/2029	195,040
215,000	Rent-A-Center, Inc.	6.38% (a)	02/15/2029	224,443
100,000	Roller Bearing Company of America, Inc.	4.38% (a)	10/15/2029	102,125
420,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	424,229
120,000	Sabre Global, Inc.	9.25% (a)	04/15/2025	135,738
360,000	Schweitzer-Mauduit International, Inc.	6.88% (a)	10/01/2026	377,111
175,000	Scientific Games International, Inc.	8.25% (a)	03/15/2026	184,411
100,000	SCIH Salt Holdings, Inc.	6.63% (a)	05/01/2029	93,640
200,000	Seagate HDD Cayman	3.38%	07/15/2031	195,466
410,000	SEG Holding LLC	5.63% (a)	10/15/2028	430,080
290,000	Select Medical Corporation	6.25% (a)	08/15/2026	307,551
525,000	Six Flags Entertainment Corporation	4.88% (a)	07/31/2024	530,848
260,000	Southwestern Energy Company	5.38%	02/01/2029	275,318
215,000	Southwestern Energy Company	4.75%	02/01/2032	226,834
285,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	299,313
60,000	Springleaf Finance Corporation	7.13%	03/15/2026	68,488
95,000	Springleaf Finance Corporation	6.63%	01/15/2028	106,535
225,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	226,188
350,000	SRS Distribution, Inc.	6.13% (a)	07/01/2029	357,189
105,000	Staples, Inc.	7.50% (a)	04/15/2026	108,024
85,000	Staples, Inc.	10.75% (a)	04/15/2027	80,201
145,000	Station Casinos LLC	4.63% (a)	12/01/2031	146,436
330,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	334,272

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
240,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	239,161
230,000	Sunoco LP	6.00%	04/15/2027	240,097
100,000	Sunoco LP	4.50%	05/15/2029	101,722
285,000	SWF Escrow Issuer Corporation	6.50% (a)	10/01/2029	274,344
385,000	Targa Resources Partners Finance Corporation	4.88%	02/01/2031	418,757
165,000	Tempur Sealy International, Inc.	4.00% (a)	04/15/2029	168,124
435,000	Tenet Healthcare Corporation	6.25% (a)	02/01/2027	450,814
475,000	Tenet Healthcare Corporation	6.13% (a)	10/01/2028	502,671
315,000	Tenet Healthcare Corporation	4.25% (a)	06/01/2029	320,440
190,000	Tenneco, Inc.	5.13% (a)	04/15/2029	186,000
125,000	Terrier Media Buyer, Inc.	8.88% (a)	12/15/2027	135,288
510,000	T-Mobile USA, Inc.	3.38%	04/15/2029	520,542
115,000	T-Mobile USA, Inc.	3.38% (a)	04/15/2029	117,377
120,000	T-Mobile USA, Inc.	2.88%	02/15/2031	118,720
155,000	TMS International Corporation	6.25% (a)	04/15/2029	154,443
275,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	292,130
70,000	TransDigm, Inc.	8.00% (a)	12/15/2025	73,936
285,000	TransDigm, Inc.	5.50%	11/15/2027	294,056
435,000	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	420,771
225,000	Transocean Proteus Ltd.	6.25% (a)	12/01/2024	222,296
111,000	Transocean, Inc.	11.50% (a)	01/30/2027	108,895
305,000	Trident TPI Holdings, Inc.	6.63% (a)	11/01/2025	306,080
360,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	345,784
120,000	Triumph Group, Inc.	6.25% (a)	09/15/2024	120,881
205,000	Triumph Group, Inc.	7.75%	08/15/2025	203,676
65,000	Tronox, Inc.	4.63% (a)	03/15/2029	65,036
185,000	Uber Technologies, Inc.	4.50% (a)	08/15/2029	188,740
300,000	Unifrax Escrow Issuer Corporation	5.25% (a)	09/30/2028	303,810
25,000	Unifrax Escrow Issuer Corporation	7.50% (a)	09/30/2029	25,286
100,000	United Airlines, Inc.	4.38% (a)	04/15/2026	104,405
340,000	United Airlines, Inc.	4.63% (a)	04/15/2029	351,332
310,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	332,405
205,000	Uniti Group LP	6.50% (a)	02/15/2029	204,606
230,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	232,709
310,000	US Foods, Inc.	4.63% (a)	06/01/2030	313,968
465,000	USA Compression Partners LP	6.88%	09/01/2027	491,645
290,000	Venture Global Calcasieu Pass LLC	4.13% (a)	08/15/2031	307,902
310,000	Victoria's Secret Company	4.63% (a)	07/15/2029	317,449
85,000	Viking Cruises Ltd.	13.00% (a)	05/15/2025	96,316
605,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	576,686
145,000	Viper Energy Partners LP	5.38% (a)	11/01/2027	149,947
285,000	Vizient, Inc.	6.25% (a)	05/15/2027	297,754
385,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	405,095
190,000	Waste Pro, Inc.	5.50% (a)	02/15/2026	189,248
13,000	Weatherford International Ltd.	11.00% (a)	12/01/2024	13,404
120,000	Weatherford International Ltd.	6.50% (a)	09/15/2028	127,140

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
80,000	Weatherford International Ltd.	8.63% (a)	04/30/2030	83,184
290,000	Western Midstream Operating LP	5.30%	02/01/2030	319,297
170,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	163,439
153,000	Wolverine Escrow LLC	9.00% (a)	11/15/2026	145,521
305,000	WR Grace Holdings LLC	5.63% (a)	08/15/2029	313,006
295,000	XHR LP	4.88% (a)	06/01/2029	300,667
120,000	Yum! Brands, Inc.	7.75% (a)	04/01/2025	126,592
Total US Corporate Bonds (Cost \$72,504,112)				74,178,915
US Government and Agency Mortgage Backed Obligations - 3.2%				
5,273,695	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.31% (i)(j)	03/25/2023	54,309
7,100,000	Federal Home Loan Mortgage Corporation, Series 2020-DNA2-B1 (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.60% (a)	02/25/2050	7,128,221
1,028,379	Federal Home Loan Mortgage Corporation, Series 3926-HS (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.34% (g)(j)	09/15/2041	171,681
44,051	Federal Home Loan Mortgage Corporation, Series 4390-NY	3.00%	06/15/2040	44,298
294,729	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	303,868
11,003,363	Federal National Mortgage Association, Series 2017-11-SK (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.95% (g)(j)	03/25/2047	2,530,132
10,840,092	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (g)(j)	08/25/2050	2,175,122
25,519,372	Federal National Mortgage Association, Series 2021-M8-X	0.45% (i)(j)	11/25/2035	969,647
46,098,849	Government National Mortgage Association, Series 2013-155-IB	0.00% (i)(j)	09/16/2053	278,631
9,674,117	Government National Mortgage Association, Series 2019-128-KS (-1 x 1 Month LIBOR USD + 2.85%, 2.85% Cap)	2.75% (g)(j)	10/20/2049	541,928
8,333,030	Government National Mortgage Association, Series 2020-104-SB (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (g)(j)	07/20/2050	1,880,275
24,835,777	Government National Mortgage Association, Series 2020-115-SA (-1 x 1 Month LIBOR USD + 4.20%, 4.20% Cap)	4.10% (g)(j)	08/20/2050	3,066,511
17,920,998	Government National Mortgage Association, Series 2020-115-YS (-1 x 1 Month LIBOR USD + 4.20%, 4.20% Cap)	4.10% (g)(j)	08/20/2050	2,506,472
43,298,691	Government National Mortgage Association, Series 2020-129-SA (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.65% (g)(j)	09/20/2050	4,364,040
44,722,964	Government National Mortgage Association, Series 2020-146-IJ	2.50% (j)	10/20/2050	5,409,001
18,469,167	Government National Mortgage Association, Series 2020-189-SU (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (g)(j)	12/20/2050	3,768,755
13,975,818	Government National Mortgage Association, Series 2021-193-DS (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	2.55% (g)(j)	11/20/2051	1,014,862
10,272,754	Government National Mortgage Association, Series 2021-1-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (g)(j)	01/20/2051	2,060,543
32,791,516	Government National Mortgage Association, Series 2021-35-IO	1.02% (i)(j)	12/16/2062	2,846,464
Total US Government and Agency Mortgage Backed Obligations (Cost \$47,124,538)				41,114,760
Affiliated Mutual Funds - 3.5%				
4,606,536	DoubleLine Global Bond Fund (Class I)			45,328,316
Total Affiliated Mutual Funds (Cost \$46,429,210)				45,328,316
Common Stocks - 0.0%				
2,146	CWT Travel Holdings, Inc. (e)(n)			74,037
15,858	Foresight Equity (e)(n)			301,933

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,568	Frontera Energy Corporation (e)			45,327
138	Frontera Holdings LLC Equity (e)(n)			259
9,088	McDermott International Ltd. (e)			3,726
Total Common Stocks (Cost \$776,050)				425,282
Warrants - 0.0%				
3,500	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (e)(n)			1,421
29,269	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (e)(n)			—
Total Warrants (Cost —)				1,421
Short Term Investments - 3.1%				
13,519,948	First American Government Obligations Fund - Class U	0.03% (d)		13,519,948
13,518,085	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (d)		13,518,085
13,518,085	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (d)		13,518,085
Total Short Term Investments (Cost \$40,556,118)				40,556,118
Total Investments - 99.6% (Cost \$1,316,006,823)				1,284,252,184
Other Assets in Excess of Liabilities - 0.4%				5,056,439
NET ASSETS - 100.0%				\$ 1,289,308,623

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
 - (b) Principal only security
 - (c) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
 - (d) Seven-day yield as of period end
 - (e) Non-income producing security
 - (f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (g) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
 - (h) Perpetual Maturity. The date disclosed is the next call date of the security.
 - (i) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
 - (j) Interest only security
 - (k) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
 - (l) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
 - (m) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
 - (n) Value determined using significant unobservable inputs.
 - (o) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

BRL Brazilian Real

GBP British Pound

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	20.8%
Collateralized Loan Obligations	19.4%
Non-Agency Commercial Mortgage Backed Obligations	14.5%
Bank Loans	9.7%
Foreign Corporate Bonds	8.4%
Asset Backed Obligations	6.9%
US Corporate Bonds	5.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	4.3%
Affiliated Mutual Funds	3.5%
US Government and Agency Mortgage Backed Obligations	3.2%
Short Term Investments	3.1%
Common Stocks	0.0% (p)
Warrants	0.0% (p)
Other Assets and Liabilities	0.4%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	20.8%
Collateralized Loan Obligations	19.4%
Non-Agency Commercial Mortgage Backed Obligations	14.5%
Asset Backed Obligations	6.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	4.3%
Affiliated Mutual Funds	3.5%
US Government and Agency Mortgage Backed Obligations	3.2%
Short Term Investments	3.1%
Energy	2.3%
Banking	2.1%
Utilities	2.0%
Healthcare	1.8%
Electronics/Electric	1.7%
Business Equipment and Services	1.2%
Transportation	1.0%
Media	0.9%
Finance	0.9%
Telecommunications	0.8%
Chemicals/Plastics	0.8%
Retailers (other than Food/Drug)	0.7%
Aerospace & Defense	0.7%
Building and Development (including Steel/Metals)	0.6%
Leisure	0.6%
Industrial Equipment	0.5%
Automotive	0.5%
Mining	0.5%
Technology	0.5%
Insurance	0.4%
Food Products	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Commercial Services	0.3%
Consumer Products	0.3%
Containers and Glass Products	0.3%
Construction	0.2%
Pharmaceuticals	0.2%
Food Service	0.2%
Chemical Products	0.2%
Financial Intermediaries	0.2%
Environmental Control	0.2%
Diversified Manufacturing	0.1%
Conglomerates	0.1%
Beverage and Tobacco	0.1%
Pulp & Paper	0.1%
Real Estate	0.1%
Cosmetics/Toiletries	0.0% (p)
Food/Drug Retailers	0.0% (p)
Other Assets and Liabilities	0.4%
	<u>100.0%</u>

(p) Represents less than 0.05% of net assets

A summary of the DoubleLine Flexible Income Fund's investments in affiliated mutual funds for the period ended December 31, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at December 31, 2021	Value at December 31, 2021	Change in Unrealized for the Period Ended December 31, 2021	Dividend Income Earned for the Period Ended December 31, 2021	Net Realized Gain (Loss) for the Period Ended December 31, 2021
DoubleLine Global Bond Fund (Class I)	\$47,032,734	\$—	\$—	4,606,536	\$45,328,316	\$(1,704,418)	\$509,275	\$—

DoubleLine Low Duration Emerging Markets Fixed Income Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 78.4%				
Brazil - 3.2%				
2,800,000	Banco Bradesco S.A.	3.20%	01/27/2025	2,839,872
105,102	Invepar Holdings	0.00% (a)(b)	12/30/2028	—
1,517,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 2.82%)	4.50%	11/21/2029	1,512,002
4,250,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	4,086,481
				<u>8,438,355</u>
Chile - 7.0%				
4,850,000	Chile Electricity PEC SpA	0.00% (c)	01/25/2028	3,961,140
300,000	Colbun S.A.	4.50%	07/10/2024	316,855
652,000	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	623,557
1,188,600	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	1,191,286
1,150,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	386,688
5,350,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	5,597,437
363,000	Geopark Ltd.	6.50%	09/21/2024	372,500
2,447,120	GNL Quintero S.A.	4.63%	07/31/2029	2,600,811
2,000,000	Telefonica Chile S.A.	3.88%	10/12/2022	2,037,110
1,478,000	VTR Comunicaciones SpA	5.13%	01/15/2028	1,509,770
				<u>18,597,154</u>
China - 3.2%				
1,500,000	Alibaba Group Holding Ltd.	2.80%	06/06/2023	1,537,455
900,000	Baidu, Inc.	3.50%	11/28/2022	919,571
1,800,000	Baidu, Inc.	3.88%	09/29/2023	1,877,539
200,000	ENN Energy Holdings Ltd.	3.25%	07/24/2022	202,092
800,000	State Grid Overseas Investment Ltd.	3.13%	05/22/2023	822,805
1,300,000	State Grid Overseas Investment Ltd.	1.00%	08/05/2025	1,272,710
305,000	Tencent Holdings Ltd.	3.28%	04/11/2024	318,474
1,500,000	Tencent Holdings Ltd.	1.81% (c)	01/26/2026	1,499,258
				<u>8,449,904</u>
Colombia - 4.7%				
2,200,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	2,203,333
2,700,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	2,704,091
3,350,000	Ecopetrol S.A.	5.88%	09/18/2023	3,555,271
2,800,000	Grupo Aval Ltd.	4.75%	09/26/2022	2,853,564
1,100,000	GrupoSura Finance S.A.	5.50%	04/29/2026	1,168,211
				<u>12,484,470</u>
Dominican Republic - 0.4%				
900,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	943,704

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Guatemala - 0.9%				
1,150,000	Central American Bottling Corporation	5.75%	01/31/2027	1,182,879
1,216,800	Millicom International Cellular S.A.	5.13%	01/15/2028	1,263,178
				2,446,057
Hong Kong - 3.3%				
5,000,000	CK Hutchison International 21 Ltd.	1.50% (c)	04/15/2026	4,936,735
3,580,000	HPHT Finance Ltd.	2.88%	11/05/2024	3,701,934
				8,638,669
India - 4.1%				
1,200,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	1,234,451
3,937,000	ONGC Videsh Ltd.	2.88%	01/27/2022	3,940,791
200,000	ONGC Videsh Ltd.	3.75%	05/07/2023	205,874
250,000	Reliance Holdings, Inc.	4.13%	01/28/2025	267,218
4,400,000	Reliance Industries Ltd.	5.40%	02/14/2022	4,420,340
900,000	Vedanta Resources Ltd.	7.13%	05/31/2023	869,823
				10,938,497
Indonesia - 1.9%				
2,500,000	Minejesa Capital B.V.	4.63%	08/10/2030	2,576,900
2,500,000	Pertamina Persero PT	1.40%	02/09/2026	2,430,888
				5,007,788
Jamaica - 0.1%				
345,148	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (c)	04/01/2025	320,068
57,857	Digicel Group Ltd. (PIK 7.00%)	7.00% (c)(d)	01/18/2022	50,393
				370,461
Korea - 13.7%				
1,100,000	Korea Development Bank	1.25%	06/03/2025	1,097,905
3,000,000	Korea Development Bank	1.00%	09/09/2026	2,932,240
1,700,000	Korea East-West Power Company Ltd.	1.75% (c)	05/06/2025	1,713,803
3,431,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,458,858
1,500,000	Korea Electric Power Corporation	1.13% (c)	06/15/2025	1,482,307
4,600,000	Korea Electric Power Corporation	1.13%	06/15/2025	4,545,741
1,100,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (c)	04/27/2026	1,080,953
4,550,000	Korea Southern Power Company Ltd.	0.75% (c)	01/27/2026	4,394,840
5,500,000	KT Corporation	1.00%	09/01/2025	5,395,997
4,500,000	LG Chem Ltd.	3.25%	10/15/2024	4,739,572
1,600,000	POSCO	2.38%	11/12/2022	1,619,128
3,600,000	POSCO	2.38%	01/17/2023	3,640,885
				36,102,229
Kuwait - 1.2%				
400,000	Equate Petrochemical B.V.	4.25%	11/03/2026	435,685
2,600,000	MEGlobal Canada ULC	5.00% (c)	05/18/2025	2,841,896
				3,277,581

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Malaysia - 5.1%				
1,244,000	Axiata SPV2 BHD	4.36%	03/24/2026	1,365,931
200,000	CIMB Bank BHD	3.26%	03/15/2022	200,856
2,488,000	Petronas Capital Ltd.	3.13%	03/18/2022	2,499,469
3,400,000	Petronas Capital Ltd.	3.50%	03/18/2025	3,604,908
5,550,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	5,798,917
				13,470,081
Mexico - 1.0%				
1,500,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (d)	07/06/2022	1,519,080
1,000,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	1,043,210
				2,562,290
Panama - 2.4%				
1,000,000	Banistmo S.A.	3.65%	09/19/2022	1,011,065
3,250,000	Multibank, Inc.	4.38%	11/09/2022	3,314,399
227,583	Panama Metro Line SP	0.00% (c)	12/05/2022	225,602
388,814	Panama Metro Line SP	0.00%	12/05/2022	385,429
1,257,000	Sable International Finance Ltd.	5.75%	09/07/2027	1,288,111
				6,224,606
Paraguay - 0.2%				
600,000	Banco Continental SAECA	2.75% (c)	12/10/2025	583,389
Peru - 8.4%				
2,700,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25% (c)	09/30/2031	2,670,151
650,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	642,814
1,750,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	1,731,039
1,000,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	1,055,365
1,600,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,591,944
1,735,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	1,776,866
500,000	Camposol S.A.	6.00%	02/03/2027	519,308
1,400,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	1,448,377
3,512,500	Fenix Power Peru S.A.	4.32%	09/20/2027	3,596,782
1,500,000	Inkia Energy Ltd.	5.88%	11/09/2027	1,539,622
359,431	Interoceanica Finance Ltd.	0.00%	11/30/2025	338,090
200,000	Kallpa Generacion S.A.	4.88%	05/24/2026	211,960
1,633,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	1,573,444
870,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	887,570
2,400,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	2,544,552
				22,127,884
Qatar - 1.9%				
700,000	Qatar Petroleum	1.38% (c)	09/12/2026	687,309
4,300,000	Qatar Petroleum	1.38%	09/12/2026	4,222,041
				4,909,350

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Saudi Arabia - 2.0%				
900,000	SA Global Sukuk Ltd.	1.60% (c)	06/17/2026	887,175
3,400,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	3,351,550
500,000	Saudi Arabian Oil Company	2.75%	04/16/2022	503,563
500,000	Saudi Arabian Oil Company	1.25% (c)	11/24/2023	500,560
				5,242,848
Singapore - 11.3%				
500,000	DBS Group Holdings Ltd.	1.17% (c)	11/22/2024	498,567
5,500,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	5,441,122
1,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (c)	09/10/2030	992,820
5,500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	5,460,510
1,300,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	1,347,038
1,100,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,163,341
5,000,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	5,186,867
3,250,000	Temasek Financial Ltd.	2.38%	01/23/2023	3,304,143
1,700,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	1,780,958
3,800,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	3,751,132
775,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	778,999
				29,705,497
Thailand - 0.1%				
300,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	302,124
United Arab Emirates - 2.3%				
6,067,630	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	6,086,978
Total Foreign Corporate Bonds (Cost \$209,122,171)				206,909,916
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 18.7%				
Brazil - 2.0%				
5,100,000	Brazilian Government International Bond	2.88%	06/06/2025	5,189,250
Chile - 0.3%				
800,000	Chile Government International Bond	3.13%	01/21/2026	844,008
Colombia - 2.5%				
400,000	Colombia Government International Bond	2.63%	03/15/2023	403,804
5,800,000	Colombia Government International Bond	4.50%	01/28/2026	6,081,909
				6,485,713
Indonesia - 2.7%				
200,000	Indonesia Government International Bond	2.95%	01/11/2023	204,534
1,500,000	Perusahaan Penerbit SBSN Indonesia III	3.30%	11/21/2022	1,535,625
200,000	Perusahaan Penerbit SBSN Indonesia III	3.75%	03/01/2023	207,059
3,250,000	Perusahaan Penerbit SBSN Indonesia III	2.30%	06/23/2025	3,339,538
1,500,000	Perusahaan Penerbit SBSN Indonesia III	1.50% (c)	06/09/2026	1,495,500
300,000	Perusahaan Penerbit SBSN Indonesia III	1.50%	06/09/2026	299,100
				7,081,356

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Malaysia - 2.0%				
5,100,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	5,351,054
Panama - 1.9%				
1,200,000	Panama Government International Bond	4.00%	09/22/2024	1,276,212
3,600,000	Panama Government International Bond	3.75%	03/16/2025	3,817,836
Peru - 2.4%				
6,300,000	Peruvian Government International Bond	2.39%	01/23/2026	6,407,163
Qatar - 1.9%				
4,700,000	Qatar Government International Bond	3.25%	06/02/2026	5,011,276
Saudi Arabia - 1.9%				
2,500,000	Saudi Government International Bond	2.88%	03/04/2023	2,562,715
2,300,000	Saudi Government International Bond	3.25%	10/26/2026	2,453,849
United Arab Emirates - 1.1%				
1,500,000	Abu Dhabi Government International Bond	0.75% (c)	09/02/2023	1,496,918
1,300,000	Abu Dhabi Government International Bond	2.50% (c)	04/16/2025	1,350,960
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$49,633,381)				49,328,310
Common Stocks - 0.1%				
21,248	Frontera Energy Corporation (f)			172,961
Total Common Stocks (Cost \$1,923,481)				172,961
Warrants - 0.0%				
87,695	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (a)(f)			—
Total Warrants (Cost \$—)				—
Short Term Investments - 2.0%				
1,736,179	First American Government Obligations Fund - Class U	0.03% (e)		1,736,179
1,734,881	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (e)		1,734,881
1,734,881	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (e)		1,734,881
Total Short Term Investments (Cost \$5,205,941)				5,205,941
Total Investments - 99.2% (Cost \$265,884,974)				261,617,128
Other Assets in Excess of Liabilities - 0.8%				2,113,983
NET ASSETS - 100.0%				\$ 263,731,111

- (a) Value determined using significant unobservable inputs.
 - (b) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (c) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
 - (d) Perpetual Maturity. The date disclosed is the next call date of the security.
 - (e) Seven-day yield as of period end
 - (f) Non-income producing security
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

BRL Brazilian Real

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Corporate Bonds	78.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	18.7%
Short Term Investments	2.0%
Common Stocks	0.1%
Warrants	0.0% (g)
Other Assets and Liabilities	0.8%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Banking	21.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	18.7%
Utilities	17.5%
Energy	12.0%
Telecommunications	7.4%
Transportation	7.1%
Finance	2.8%
Technology	2.3%
Building and Development (including Steel/Metals)	2.0%
Short Term Investments	2.0%
Conglomerates	1.9%
Chemicals/Plastics	1.8%
Chemical Products	1.2%
Containers and Glass Products	0.4%
Mining	0.3%
Consumer Products	0.2%
Construction	0.0% (g)
Other Assets and Liabilities	0.8%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

Korea	13.7%
Singapore	11.3%
Peru	10.8%
Chile	7.3%
Colombia	7.3%
Malaysia	7.1%
Brazil	5.2%
Indonesia	4.6%
Panama	4.3%
India	4.1%
Saudi Arabia	3.9%
Qatar	3.8%
United Arab Emirates	3.4%
Hong Kong	3.3%
China	3.2%
United States	2.0%
Kuwait	1.2%
Mexico	1.0%
Guatemala	0.9%
Dominican Republic	0.4%
Paraguay	0.2%
Jamaica	0.1%
Thailand	0.1%
Other Assets and Liabilities	0.8%
	<u>100.0%</u>

(g) Represents less than 0.05% of net assets

DoubleLine Long Duration Total Return Bond Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Mortgage Backed Obligations - 73.0%				
1,951,285	Federal Home Loan Mortgage Corporation, Series 4057-ZB	3.50% (a)	06/15/2042	2,065,764
1,951,285	Federal Home Loan Mortgage Corporation, Series 4057-ZC	3.50% (a)	06/15/2042	2,060,207
1,296,509	Federal Home Loan Mortgage Corporation, Series 4194-ZL	3.00% (a)	04/15/2043	1,385,328
477,194	Federal Home Loan Mortgage Corporation, Series 4204-QZ	3.00%	05/15/2043	484,308
2,024,747	Federal Home Loan Mortgage Corporation, Series 4206-LZ	3.50% (a)	05/15/2043	2,232,494
2,783,487	Federal Home Loan Mortgage Corporation, Series 4390-NZ	3.00% (a)	09/15/2044	2,972,087
2,372,164	Federal Home Loan Mortgage Corporation, Series 4440-ZD	2.50% (a)	02/15/2045	2,402,115
1,061,513	Federal Home Loan Mortgage Corporation, Series 4460-KB	3.50%	03/15/2045	1,141,336
1,000,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	1,114,704
1,165,383	Federal National Mortgage Association, Pool AN7884	3.31%	12/01/2032	1,292,481
1,260,000	Federal National Mortgage Association, Series 2012-128-UC	2.50%	11/25/2042	1,273,117
2,735,925	Federal National Mortgage Association, Series 2012-92-AZ	3.50%	08/25/2042	2,871,341
3,554,418	Federal National Mortgage Association, Series 2013-127-MZ	3.00% (a)	12/25/2043	3,681,987
599,385	Federal National Mortgage Association, Series 2013-66-ZK	3.00% (a)	07/25/2043	620,498
30,821	Federal National Mortgage Association, Series 2013-72-ZL	3.50%	07/25/2043	32,143
2,018,858	Federal National Mortgage Association, Series 2013-74-ZH	3.50% (a)	07/25/2043	2,127,258
1,447,111	Federal National Mortgage Association, Series 2014-42-BZ	3.00% (a)	07/25/2044	1,526,787
1,500,000	Federal National Mortgage Association, Series 2014-67-HD	3.00%	10/25/2044	1,583,639
499,989	Federal National Mortgage Association, Series 2014-68-TD	3.00%	11/25/2044	518,771
2,883,647	Federal National Mortgage Association, Series 2014-80-DZ	3.00% (a)	12/25/2044	3,065,829
487,795	Federal National Mortgage Association, Series 2014-80-KL	2.00%	05/25/2043	460,093
3,550,849	Federal National Mortgage Association, Series 2015-16-ZY	2.50% (a)	04/25/2045	3,605,997
3,199,946	Federal National Mortgage Association, Series 2015-52-GZ	3.00% (a)	07/25/2045	3,388,825
1,072,904	Federal National Mortgage Association, Series 2016-64-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.90% (b)(e)	09/25/2046	221,250
317,899	Federal National Mortgage Association, Series 2018-21-PO	0.00% (c)	04/25/2048	292,066
2,639,003	Federal National Mortgage Association, Series 2019-68-ZL	2.50% (a)	11/25/2049	2,658,099
2,439,928	Federal National Mortgage Association, Series 2021-17-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 3.30%, 3.30% Cap)	3.25% (b)(e)	04/25/2051	228,108
1,930,186	Federal National Mortgage Association, Series 2021-28-HS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	3.70% (b)(e)	05/25/2051	244,811
320,839	Government National Mortgage Association, Series 2013-180-LO	0.00% (c)	11/16/2043	261,607
3,646,289	Government National Mortgage Association, Series 2015-53-EZ	2.00% (a)	04/16/2045	3,466,495
3,293,638	Government National Mortgage Association, Series 2015-79-VZ	2.50% (a)	05/20/2045	3,348,607
322,646	Government National Mortgage Association, Series 2016-12-MZ	3.00% (a)	01/20/2046	338,712
2,008,573	Government National Mortgage Association, Series 2021-105-JS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 3.65% Cap)	3.60% (b)(e)	06/20/2051	236,100
953,588	Government National Mortgage Association, Series 2021-42-SB (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.25% (b)(e)	03/20/2051	247,020

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,959,023	Government National Mortgage Association, Series 2021-89-SA (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.65% (b)(e)	05/20/2051	243,010
Total US Government and Agency Mortgage Backed Obligations (Cost \$50,283,083)				53,692,994
US Government and Agency Obligations - 22.6%				
2,000,000	United States Treasury Notes	1.63%	05/15/2031	2,026,094
1,400,000	United States Treasury Notes	3.00%	02/15/2047	1,694,766
3,050,000	United States Treasury Notes	2.38%	05/15/2051	3,369,773
9,350,000	United States Treasury Notes	2.00%	08/15/2051	9,534,078
Total US Government and Agency Obligations (Cost \$16,386,255)				16,624,711
Short Term Investments - 2.0%				
331,130	First American Government Obligations Fund - Class U	0.03% (d)		331,130
329,933	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (d)		329,933
329,933	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (d)		329,933
500,000	United States Treasury Bills	0.00%	01/27/2022	499,993
Total Short Term Investments (Cost \$1,490,987)				1,490,989
Total Investments - 97.6% (Cost \$68,160,325)				71,808,694
Other Assets in Excess of Liabilities - 2.4%				1,768,390
NET ASSETS - 100.0%				\$ 73,577,084

- (a) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
- (b) Interest only security
- (c) Principal only security
- (d) Seven-day yield as of period end
- (e) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	73.0%
US Government and Agency Obligations	22.6%
Short Term Investments	2.0%
Other Assets and Liabilities	2.4%
	<u>100.0%</u>

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount⁽¹⁾	Unrealized Appreciation (Depreciation)/Value
US Treasury Ultra Long Bond Future	Long	120	03/22/2022	23,655,000	\$ 360,779
US Treasury Long Bond Future	Long	233	03/22/2022	37,381,938	275,916
2-Year US Treasury Note Future	Short	(62)	03/31/2022	(13,526,656)	23,089
5-Year US Treasury Note Future	Short	(151)	03/31/2022	(18,267,461)	7,723
10-Year US Treasury Ultra Note Future	Short	(212)	03/22/2022	(31,044,750)	(184,200)
					<u>\$ 483,307</u>

⁽¹⁾ Notional Amount is determined based on the number of contracts multiplied by the contract size and the quoted daily settlement price in US dollars.

DoubleLine Strategic Commodity Fund (Consolidated)

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 102.9%				
8,783,471	First American Government Obligations Fund - Class U	0.03% (a)(b)		8,783,471
8,782,203	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (a)(b)		8,782,203
8,782,203	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (a)(b)		8,782,203
51,000,000	United States Treasury Bills	0.00%	02/24/2022	50,998,343
28,500,000	United States Treasury Bills	0.00% (b)	04/21/2022	28,494,122
10,000,000	United States Treasury Bills	0.00%	05/19/2022	9,996,496
34,000,000	United States Treasury Bills	0.00% (b)	06/16/2022	33,980,445
3,000,000	United States Treasury Bills	0.00% (b)	07/14/2022	2,997,197
15,000,000	United States Treasury Bills	0.00% (b)	09/08/2022	14,977,766
15,500,000	United States Treasury Bills	0.00% (b)	10/06/2022	15,470,143
10,000,000	United States Treasury Bills	0.00% (b)	12/01/2022	9,974,270
20,000,000	United States Treasury Bills	0.00%	12/29/2022	19,925,660
Total Short Term Investments (Cost \$213,204,432)				213,162,319
Total Investments - 102.9% (Cost \$213,204,432)				213,162,319
Liabilities in Excess of Other Assets - (2.9)%				(5,974,399)
NET ASSETS - 100.0%				\$ 207,187,920

- (a) Seven-day yield as of period end
- (b) All or a portion of this security is owned by DoubleLine Strategic Commodity Ltd., which is a wholly-owned subsidiary of the DoubleLine Strategic Commodity Fund.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	102.9%
Other Assets and Liabilities	(2.9)%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Commodity Beta Basket Swap ⁽¹⁾⁽²⁾	Barclays Capital, Inc.	Long	0.20%	Termination	01/03/2022	70,400,000	\$ 4,915,379
Commodity Beta Basket Swap ⁽¹⁾⁽²⁾	Canadian Imperial Bank of Commerce	Long	0.21%	Termination	01/03/2022	65,100,000	4,799,653
Commodity Beta Basket Swap ⁽¹⁾⁽²⁾	Bank of America Merrill Lynch	Long	0.23%	Termination	01/03/2022	65,100,000	4,798,583
							<u>\$14,513,615</u>

⁽¹⁾ All or a portion of this security is owned by DoubleLine Strategic Commodity Ltd., which is a wholly-owned subsidiary of the DoubleLine Strategic Commodity Fund.

⁽²⁾ Commodity Beta Basket Swap represents a swap on a basket of commodity indices designed to approximate the broad commodity market. At December 31, 2021, all constituents and their weightings were as follows:

Index	Ticker	Contract Value ⁽³⁾	Value of Index	Weightings
Electrolytic Copper Future	LP1	0.17	\$115	19.6%
Soybean Future	S1	0.28	95	16.2%
Crude Oil Future	CL1	0.12	70	11.8%
Nickel Future	LN1	0.17	70	11.8%
Brent Crude Future	CO1	0.12	68	11.6%
Gasoline RBOB Future	XB1	0.09	36	6.0%
Low Sulphur Gas Oil Future	QS1	0.17	34	5.8%
Sugar No. 11 Future	SB1	0.19	30	5.1%
Cotton No. 2 Future	CT1	0.35	26	4.4%
Live Cattle Future	LC1	0.14	25	4.2%
NY Harbor ULSD Heating Oil Future	HO1	0.13	20	3.5%
			<u>\$589</u>	<u>100.0%</u>

⁽³⁾ Contract value represents the number of units of the underlying constituent's index in one unit of the custom basket index at creation. The contract value is calculated by multiplying each constituent's weight by the starting price of the custom basket index and dividing by the starting price of the constituent's index. The contract value will differ depending on the date the swap is initiated.

DoubleLine Global Bond Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 63.2%					
Australia - 3.2%					
6,450,000	AUD	Australia Government Bond	2.75%	04/21/2024	4,923,112
21,100,000	AUD	Australia Government Bond	1.00%	12/21/2030	14,550,609
4,317,000	AUD	Australia Government Bond	1.50%	06/21/2031	3,101,619
					22,575,340
Belgium - 4.5%					
2,738,000	EUR	Kingdom of Belgium Government Bond	0.80% (a)	06/22/2025	3,259,358
8,650,000	EUR	Kingdom of Belgium Government Bond	1.00% (a)	06/22/2026	10,467,119
14,626,000	EUR	Kingdom of Belgium Government Bond	0.90% (a)	06/22/2029	17,902,241
					31,628,718
Canada - 4.0%					
10,780,000	CAD	Canadian Government Bond	1.50%	06/01/2023	8,599,626
13,560,000	CAD	Canadian Government Bond	0.25%	08/01/2023	10,611,736
12,500,000	CAD	Canadian Government Bond	0.25%	03/01/2026	9,494,150
					28,705,512
Czech Republic - 2.0%					
11,000,000	CZK	Czech Republic Government Bond	0.45%	10/25/2023	476,765
78,000,000	CZK	Czech Republic Government Bond	5.70%	05/25/2024	3,747,146
19,000,000	CZK	Czech Republic Government Bond	1.25%	02/14/2025	815,867
210,400,000	CZK	Czech Republic Government Bond	2.40%	09/17/2025	9,322,393
					14,362,171
France - 7.5%					
27,830,000	EUR	France Government Bond	0.00%	11/25/2029	31,715,522
6,446,805	EUR	France Government Bond	0.70% (a)	07/25/2030	9,051,760
2,100,000	EUR	French Republic Government Bond	0.25%	11/25/2026	2,457,580
1,545,000	EUR	French Republic Government Bond	1.00%	05/25/2027	1,881,862
6,300,000	EUR	French Republic Government Bond	1.50%	05/25/2031	8,094,541
					53,201,265
Germany - 5.2%					
5,480,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	02/15/2030	6,392,761
15,600,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	08/15/2030	18,174,317
10,600,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	02/15/2031	12,316,021
					36,883,099
Hungary - 0.9%					
2,136,900,000	HUF	Hungary Government Bond	2.50%	10/24/2024	6,297,147
					6,297,147

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Ireland - 2.5%					
2,320,000	EUR	Ireland Government Bond	1.00%	05/15/2026	2,798,836
9,050,000	EUR	Ireland Government Bond	0.90%	05/15/2028	10,980,004
3,060,000	EUR	Ireland Government Bond	1.10%	05/15/2029	3,767,395
					<u>17,546,235</u>
Israel - 3.0%					
28,430,000	ILS	Israel Government Bond	4.25%	03/31/2023	9,629,041
33,070,000	ILS	Israel Government Bond	2.00%	03/31/2027	11,431,953
					<u>21,060,994</u>
Japan - 14.9%					
1,914,000,000	JPY	Japan Government Ten Year Bond	0.10%	03/20/2028	16,813,558
664,000,000	JPY	Japan Government Ten Year Bond	0.10%	12/20/2028	5,836,195
1,060,000,000	JPY	Japan Government Twenty Year Bond	1.90%	03/20/2031	10,794,167
345,900,000	JPY	Japan Government Twenty Year Bond	1.60%	03/20/2033	3,492,596
1,800,000,000	JPY	Japan Government Twenty Year Bond	1.60%	12/20/2033	18,277,332
1,915,000,000	JPY	Japan Government Twenty Year Bond	1.50%	06/20/2034	19,309,088
995,000,000	JPY	Japan Government Twenty Year Bond	1.30%	06/20/2035	9,862,029
1,377,000,000	JPY	Japan Government Twenty Year Bond	1.20%	09/20/2035	13,501,590
816,000,000	JPY	Japan Government Twenty Year Bond	0.50%	03/20/2038	7,259,414
					<u>105,145,969</u>
Mexico - 2.4%					
60,000	MXN	Mexican Bonos	8.00% (c)	09/05/2024	298,261
1,391,000	MXN	Mexican Bonos	8.50% (c)	05/31/2029	7,194,338
2,000,000	MXN	Mexican Bonos	7.75% (c)	05/29/2031	9,881,370
					<u>17,373,969</u>
New Zealand - 2.0%					
4,460,000	NZD	New Zealand Government Bond	2.75%	04/15/2025	3,115,889
17,300,000	NZD	New Zealand Government Bond	1.50%	05/15/2031	11,052,697
					<u>14,168,586</u>
Poland - 1.8%					
32,850,000	PLN	Republic of Poland Government Bond	2.50%	01/25/2023	8,086,735
13,000,000	PLN	Republic of Poland Government Bond	2.50%	04/25/2024	3,154,304
5,560,000	PLN	Republic of Poland Government Bond	3.25%	07/25/2025	1,359,477
					<u>12,600,516</u>
Portugal - 3.5%					
170,000	EUR	Portugal Obrigacoes do Tesouro OT	2.88% (a)	10/15/2025	217,489
4,820,000	EUR	Portugal Obrigacoes do Tesouro OT	1.95% (a)	06/15/2029	6,222,637
15,600,000	EUR	Portugal Obrigacoes do Tesouro OT	0.48% (a)	10/18/2030	18,049,263
					<u>24,489,389</u>
South Africa - 1.0%					
49,800,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	2,885,181
74,900,000	ZAR	Republic of South Africa Government Bond	8.88%	02/28/2035	4,220,851
					<u>7,106,032</u>

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Spain - 4.8%					
180,000	EUR	Spain Government Bond	0.35%	07/30/2023	207,997
10,900,000	EUR	Spain Government Bond	2.75% (a)	10/31/2024	13,555,028
1,000,000	EUR	Spain Government Bond	1.60% (a)	04/30/2025	1,213,415
500,000	EUR	Spain Government Bond	1.30% (a)	10/31/2026	609,160
9,890,000	EUR	Spain Government Bond	0.60% (a)	10/31/2029	11,553,657
5,900,000	EUR	Spain Government Bond	0.50% (a)	04/30/2030	6,805,739
					33,944,996
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$454,145,146)					447,089,938
US Government and Agency Obligations - 33.0%					
United States - 33.0%					
9,430,000	USD	United States Treasury Notes	0.38%	10/31/2023	9,375,851
11,770,000	USD	United States Treasury Notes	0.50%	11/30/2023	11,725,863
11,780,000	USD	United States Treasury Notes	0.75%	11/15/2024	11,715,578
11,710,000	USD	United States Treasury Notes	1.00%	12/15/2024	11,724,180
14,330,000	USD	United States Treasury Notes	0.75%	08/31/2026	14,010,374
14,260,000	USD	United States Treasury Notes	0.88%	09/30/2026	14,010,450
15,280,000	USD	United States Treasury Notes	1.13%	10/31/2026	15,182,113
15,200,000	USD	United States Treasury Notes	1.25%	11/30/2026	15,192,875
15,420,000	USD	United States Treasury Notes	1.13%	08/31/2028	15,124,852
15,310,000	USD	United States Treasury Notes	1.25%	09/30/2028	15,135,370
15,210,000	USD	United States Treasury Notes	1.38%	10/31/2028	15,152,962
15,180,000	USD	United States Treasury Notes	1.50%	11/30/2028	15,244,041
14,970,000	USD	United States Treasury Notes	0.63%	05/15/2030	14,000,459
14,980,000	USD	United States Treasury Notes	0.63%	08/15/2030	13,973,531
13,790,000	USD	United States Treasury Notes	1.63%	05/15/2031	13,969,916
14,240,000	USD	United States Treasury Notes	1.25%	08/15/2031	13,926,275
14,140,000	USD	United States Treasury Notes	1.38%	11/15/2031	13,965,459
Total US Government and Agency Obligations (Cost \$235,300,283)					233,430,149
Short Term Investments - 2.5%					
5,927,758		First American Government Obligations Fund - Class U	0.03% (b)		5,927,758
5,926,214		JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (b)		5,926,214
5,926,214		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (b)		5,926,214
Total Short Term Investments (Cost \$17,780,186)					17,780,186
Total Investments - 98.7% (Cost \$707,225,615)					698,300,273
Other Assets in Excess of Liabilities - 1.3%					9,448,426
NET ASSETS - 100.0%					\$ 707,748,699

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Seven-day yield as of period end
- (c) Principal amount is stated in 100 Mexican Peso Units.

AUD Australian Dollar

EUR Euro

CAD Canadian Dollar

CZK Czech Republic Koruna

HUF Hungarian Forint

ILS Israeli Shekel

JPY Japanese Yen

MXN Mexican Peso

NZD New Zealand Dollar

PLN Polish Zloty

ZAR South African Rand

USD US Dollar

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	63.2%
US Government and Agency Obligations	33.0%
Short Term Investments	2.5%
Other Assets and Liabilities	1.3%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

United States	35.5%
Japan	14.9%
France	7.5%
Germany	5.2%
Spain	4.8%
Belgium	4.5%
Canada	4.0%
Portugal	3.5%
Australia	3.2%
Israel	3.0%
Ireland	2.5%
Mexico	2.4%
Czech Republic	2.0%
New Zealand	2.0%
Poland	1.8%
South Africa	1.0%
Hungary	0.9%
Other Assets and Liabilities	1.3%
	<u>100.0%</u>

FORWARD CURRENCY EXCHANGE CONTRACTS

Settlement Date	Counterparty	Currency to be Delivered	Value	Currency to be Received	Value	Unrealized Appreciation (Depreciation)
01/21/2022	Citibank, N.A.	6,450,000 AUD	\$ 4,693,015	4,606,726 USD	\$ 4,606,726	\$ (86,289)
01/21/2022	Bank of America Merrill Lynch	13,440,000 EUR	15,308,017	15,151,342 USD	15,151,342	(156,675)
						<u>\$ (242,964)</u>

AUD Australian Dollar

EUR Euro

USD US Dollar

DoubleLine Infrastructure Income Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 51.1%				
952,434	AASET Ltd., Series 2018-1A-A	3.84% (a)	01/16/2038	840,957
4,638,021	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A-B	5.68% (a)(c)	12/16/2041	4,398,045
4,213,827	Business Jet Securities LLC, Series 2021-1A-A	2.16% (a)	04/15/2036	4,163,379
2,258,615	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	2,257,228
1,730,500	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	1,724,542
3,647,917	CLI Funding LLC, Series 2020-3A-A	2.07% (a)	10/18/2045	3,628,640
6,418,167	CLI Funding LLC, Series 2021-1A-A	1.64% (a)	02/18/2046	6,281,211
2,250,000	Cologix Data Centers Issuer LLC, Series 2021-1A-B	3.79% (a)	12/26/2051	2,252,372
8,000,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	7,864,613
2,100,000	DataBank Issuer, Series 2021-1A-C	4.43% (a)	02/27/2051	2,047,810
6,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	5,954,346
2,500,000	Diamond Infrastructure Funding LLC, Series 2021-1A-B	2.36% (a)	04/15/2049	2,466,793
4,398,825	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	4,395,442
3,224,070	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(c)	12/15/2044	3,144,810
1,454,273	Global SC Finance SRL, Series 2020-2A-A	2.26% (a)	11/19/2040	1,458,238
4,772,254	Goodgreen Trust, Series 2020-1A-A	2.63% (a)	04/15/2055	4,773,679
4,250,000	GoodLeap Sustainable Home Solutions Trust, Series 2021-3CS-B	2.41% (a)	05/20/2048	4,215,646
9,035,490	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	8,606,828
2,461,060	Helios Issuer LLC, Series 2020-AA-A	2.98% (a)	06/20/2047	2,522,445
19,181	HERO Funding Trust, Series 2015-2A-A	3.99% (a)	09/20/2040	19,926
552,401	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	572,723
1,366,240	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	1,428,805
4,818,424	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	4,768,062
3,839,108	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	3,839,201
4,140,575	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	4,022,473
2,001,468	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	1,951,713
6,359,608	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	6,376,144
937,426	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	919,806
272,324	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (a)	10/15/2039	267,147
4,370,387	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (a)	06/20/2042	4,580,923
2,198,632	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	2,324,518
3,337,727	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	3,408,484
3,185,588	Mosaic Solar Loan Trust, Series 2020-1A-A	2.10% (a)	04/20/2046	3,201,743
4,340,114	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	4,339,170
4,385,687	Mosaic Solar Loan Trust, Series 2021-3A-B	1.92% (a)	06/20/2052	4,290,032
113,654	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	116,883
1,959,400	NP SPE LLC, Series 2017-1A-A1	3.37% (a)	10/21/2047	1,995,163
4,000,000	NP SPE LLC, Series 2021-1A-A1	2.23% (a)	03/19/2051	3,985,220
6,000,000	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	5,991,731
3,730,606	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	3,356,232

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,951,517	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	4,908,592
4,900,000	SBA Tower Trust	1.88% (a)	01/15/2026	4,897,607
143,088	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	137,842
4,937,021	Signal Rail I LLC, Series 2021-1-A	2.23% (a)	08/17/2051	4,876,156
3,506,514	Sprite Ltd., Series 2017-1-A	4.25% (a)	12/15/2037	3,482,803
3,969,680	Sprite Ltd., Series 2021-1-A	3.75% (a)	11/15/2046	3,937,395
3,838,083	Stack Infrastructure Issuer LLC, Series 2019-1A-A2	4.54% (a)	02/25/2044	3,980,361
4,500,000	Stack Infrastructure Issuer LLC, Series 2019-2A-A2	3.08% (a)	10/25/2044	4,591,095
1,294,795	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	1,278,383
2,657,210	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	2,826,275
4,600,689	Sunnova Helios Issuer LLC, Series 2021-A-A	1.80% (a)	02/20/2048	4,537,194
2,864,087	Sunnova Helios Issuer LLC, Series 2021-B-B	2.01% (a)	07/20/2048	2,801,573
7,744,173	Sunnova Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	7,762,821
6,000,000	Sunrun Demeter Issuer LLC, Series 2021-2A-A	2.27% (a)	01/30/2057	5,976,816
3,475,000	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	3,457,129
2,587,949	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	2,598,854
2,644,091	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	2,633,745
6,113,333	Textainer Marine Containers Ltd., Series 2021-1A-A	1.68% (a)	02/20/2046	5,958,278
3,893,333	Textainer Marine Containers Ltd., Series 2021-3A-A	1.94% (a)	08/20/2046	3,828,488
5,195,787	Thunderbolt Aircraft Lease Ltd., Series 2017-A-A	4.21% (a)(c)	05/17/2032	5,192,087
1,294,232	Thunderbolt Aircraft Lease Ltd., Series 2017-A-B	5.75% (a)(c)	05/17/2032	1,237,976
1,713,605	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a)(c)	09/15/2038	1,686,956
2,678,571	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% (a)(c)	09/15/2038	2,552,116
3,479,817	Trinity Rail Leasing LLC, Series 2010-1A-A	5.19% (a)	10/16/2040	3,652,679
1,509,904	Trinity Rail Leasing LLC, Series 2020-1A-A	1.96% (a)	10/17/2050	1,495,325
2,461,668	Trinity Rail Leasing LLC, Series 2021-1A-A	2.26% (a)	07/19/2051	2,454,826
9,833,182	TRIP Rail Master Funding LLC, Series 2021-2-A	2.15% (a)	06/19/2051	9,799,384
8,937,500	Triton Container Finance LLC, Series 2020-1A-A	2.11% (a)	09/20/2045	8,883,890
6,553,750	Triton Container Finance LLC, Series 2021-1A-A	1.86% (a)	03/20/2046	6,433,052
4,150,311	USQ Rail LLC, Series 2021-3A-A	2.21% (a)	06/28/2051	4,143,493
5,500,000	Vantage Data Centers Issuer LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	5,403,762
5,000,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	4,947,094
6,000,000	VB-S1 Issuer LLC, Series 2018-1A-C	3.41% (a)	02/15/2048	6,037,501
4,000,000	VB-S1 Issuer LLC, Series 2020-1A-C2	3.03% (a)	06/15/2050	4,113,447
4,709,280	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	5,028,463
2,672,596	WAVE Trust, Series 2017-1A-A	3.84% (a)	11/15/2042	2,647,826
6,550,840	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	6,451,438
Total Asset Backed Obligations (Cost \$292,598,733)				291,385,845
Foreign Corporate Bonds - 12.5%				
3,650,000	Adani Ports & Special Economic Zone Ltd.	4.00% (a)	07/30/2027	3,765,854
10,500,000	APT Pipelines Ltd.	4.25% (a)	07/15/2027	11,566,797
2,000,000	Emirates SembCorp Water & Power Company PJSC	4.45% (a)	08/01/2035	2,297,500
3,507,000	Empresa de Transporte de Pasajeros Metro S.A.	5.00% (a)	01/25/2047	4,090,652
2,276,234	Energia Eolica S.A.	6.00% (d)	08/30/2034	2,469,714
2,755,613	Fermaca Enterprises S. de R.L. de C.V.	6.38% (a)	03/30/2038	3,186,026

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,501,277	Fermaca Enterprises S. de R.L. de C.V.	6.38%	03/30/2038	1,735,770
4,706,000	GNL Quintero S.A.	4.63%	07/31/2029	5,001,560
1,497,628	Interoceanica Finance Ltd.	0.00% (a)	11/30/2025	1,408,707
3,444,549	Interoceanica Finance Ltd.	0.00%	11/30/2025	3,240,029
3,640,000	Israel Electric Corporation Ltd.	5.00% (a)	11/12/2024	3,954,405
3,252,173	Lima Metro Finance Ltd.	5.88% (a)	07/05/2034	3,742,535
175,117	Lima Metro Finance Ltd.	5.88%	07/05/2034	201,521
601,515	Panama Metro Line SP	0.00% (a)	12/05/2022	596,278
4,216,000	Sydney Airport Finance Company Pty Ltd.	3.38% (a)	04/30/2025	4,420,458
2,440,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	2,588,524
8,299,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	9,262,206
840,000	Transelec S.A.	4.63% (a)	07/26/2023	879,514
500,000	Transelec S.A.	4.25% (a)	01/14/2025	528,973
6,000,000	Transelec S.A.	3.88% (a)	01/12/2029	6,418,710
Total Foreign Corporate Bonds (Cost \$66,598,621)				71,355,733
US Corporate Bonds - 31.5%				
2,495,465	American Airlines, Inc.	3.85%	02/15/2028	2,347,616
1,929,160	American Airlines, Inc.	3.25%	10/15/2028	1,849,671
11,200,000	American Tower Corporation	4.40%	02/15/2026	12,239,882
700,000	American Tower Corporation	3.38%	10/15/2026	744,270
11,015,000	AT&T, Inc.	4.30%	12/15/2042	12,463,689
1,157,000	Crown Castle International Corporation	3.70%	06/15/2026	1,241,256
5,716,000	Crown Castle International Corporation	3.65%	09/01/2027	6,145,434
3,500,000	Crown Castle International Corporation	2.25%	01/15/2031	3,414,119
9,000,000	Digital Realty Trust	3.70%	08/15/2027	9,760,784
10,250,000	Dominion Energy, Inc.	3.38%	04/01/2030	10,889,149
8,655,000	Duquesne Light Holdings, Inc.	3.62% (a)	08/01/2027	9,164,286
11,450,000	Equinix, Inc.	2.15%	07/15/2030	11,143,664
3,688,000	Exelon Corporation	4.05%	04/15/2030	4,101,933
2,250,000	FirstEnergy Corporation	2.25%	09/01/2030	2,169,281
6,873,000	Metropolitan Edison Company	4.00% (a)	04/15/2025	7,286,281
6,000,000	MPLX LP	4.00%	03/15/2028	6,507,250
10,000,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	9,951,446
9,900,000	NiSource, Inc.	3.60%	05/01/2030	10,681,973
10,000,000	Southern Company	3.70%	04/30/2030	10,888,229
10,250,000	Sunoco Logistics Partners Operations LP	3.90%	07/15/2026	11,036,538
10,000,000	T-Mobile USA, Inc.	3.88%	04/15/2030	10,947,262
5,032,000	Union Pacific Corporation	3.70%	03/01/2029	5,568,687
5,259,259	United Airlines Pass-Through Trust	3.65%	10/07/2025	5,180,588
1,770,885	United Airlines Pass-Through Trust	3.65%	01/07/2026	1,761,863
1,750,000	United Airlines, Inc.	4.38% (a)	04/15/2026	1,827,088
10,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	10,590,937
Total US Corporate Bonds (Cost \$173,931,017)				179,903,176

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 4.3%				
8,151,095	First American Government Obligations Fund - Class U	0.03% (b)		8,151,095
8,149,626	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (b)		8,149,626
8,149,626	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (b)		8,149,626
Total Short Term Investments (Cost \$24,450,347)				24,450,347
Total Investments - 99.4% (Cost \$557,578,718)				567,095,101
Other Assets in Excess of Liabilities - 0.6%				3,306,403
NET ASSETS - 100.0%				\$ 570,401,504

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Seven-day yield as of period end
- (c) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- (d) Value determined using significant unobservable inputs.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Asset Backed Obligations	51.1%
US Corporate Bonds	31.5%
Foreign Corporate Bonds	12.5%
Short Term Investments	4.3%
Other Assets and Liabilities	0.6%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Asset Backed Obligations	51.1%
Utilities	12.4%
Telecommunications	10.1%
Energy	8.6%
Transportation	6.9%
Short Term Investments	4.3%
Aerospace & Defense	2.3%
Technology	2.0%
Real Estate	1.7%
Other Assets and Liabilities	0.6%
	<u>100.0%</u>

DoubleLine Ultra Short Bond Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 18.3%				
500,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	1.54%	05/16/2024	506,331
500,000	BMW US Capital LLC (Secured Overnight Financing Rate + 0.38%)	0.43% (a)	08/12/2024	501,513
500,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	1.34% (a)	09/26/2023	501,626
500,000	Daimler Finance North America LLC	2.55% (a)	08/15/2022	505,742
500,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	0.63%	11/22/2024	500,287
500,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 0.71%)	0.76% (a)	10/14/2025	500,764
500,000	NatWest Markets PLC (Secured Overnight Financing Rate + 0.53%)	0.58% (a)	08/12/2024	500,323
500,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.34%)	0.39%	10/07/2024	500,209
500,000	Saudi Arabian Oil Company	2.75% (a)	04/16/2022	503,563
500,000	Sumitomo Mitsui Trust Bank Ltd. (Secured Overnight Financing Rate + 0.44%)	0.49% (a)	09/16/2024	499,793
500,000	Volkswagen Group of America Finance LLC	2.70% (a)	09/26/2022	507,302
Total Foreign Corporate Bonds (Cost \$5,527,267)				5,527,453
US Corporate Bonds - 35.0%				
500,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.75% (a)	05/24/2024	501,541
500,000	Atmos Energy Corporation (3 Month LIBOR USD + 0.38%)	0.58%	03/09/2023	500,118
500,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.73%)	0.78%	10/24/2024	502,922
775,000	Brighthouse Financial Global Funding (Secured Overnight Financing Rate + 0.76%)	0.81% (a)	04/12/2024	779,192
500,000	Bristol-Myers Squibb Company (3 Month LIBOR USD + 0.38%)	0.54%	05/16/2022	500,642
500,000	Citigroup, Inc. (3 Month LIBOR USD + 1.43%)	1.60%	09/01/2023	503,794
500,000	eBay, Inc. (3 Month LIBOR USD + 0.87%)	1.00%	01/30/2023	503,561
500,000	GA Global Funding Trust (Secured Overnight Financing Rate + 0.50%)	0.55% (a)	09/13/2024	498,310
500,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.49%)	0.54%	10/21/2024	498,527
500,000	Jackson National Life Global Funding (Secured Overnight Financing Rate + 0.60%)	0.65% (a)	01/06/2023	501,501
500,000	KeyBank N.A. (Secured Overnight Financing Rate + 0.32%)	0.37%	06/14/2024	500,055
500,000	Morgan Stanley (3 Month LIBOR USD + 1.40%)	1.52%	10/24/2023	504,452
500,000	NextEra Energy Capital Holdings, Inc. (Secured Overnight Financing Rate + 0.54%)	0.59%	03/01/2023	500,843
500,000	PNC Bank N.A. (3 Month LIBOR USD + 0.33%)	0.49%	02/24/2023	500,321
550,000	Public Storage (Secured Overnight Financing Rate + 0.47%)	0.52%	04/23/2024	549,877
695,000	Qualcomm, Inc. (3 Month LIBOR USD + 0.73%)	0.86%	01/30/2023	699,236
500,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	501,116
500,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.45%	06/09/2025	499,586
500,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	510,018
500,000	Wells Fargo & Company (3 Month LIBOR USD + 1.23%)	1.36%	10/31/2023	504,094
Total US Corporate Bonds (Cost \$10,544,809)				10,559,706

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 47.3%				
Commercial Paper - 43.0%				
500,000	Arkansas Electrical Cooperative Corporation	0.00% (a)	02/01/2022	499,960
500,000	Australia & New Zealand Banking Group Ltd.	0.00% (a)	11/08/2022	498,319
500,000	Canadian Imperial Bank of Commerce	0.00% (a)	03/07/2022	499,902
500,000	Canadian National Realty Company	0.00% (a)	02/16/2022	499,922
500,000	Coca Cola Company	0.00% (a)	08/01/2022	499,533
500,000	Commonwealth Bank of Australia	0.00% (a)	08/02/2022	499,052
500,000	Hershey Company	0.00% (a)	01/18/2022	499,984
500,000	Honeywell International, Inc.	0.00% (a)	05/20/2022	499,718
500,000	John Deere Ltd.	0.00% (a)	01/20/2022	499,982
500,000	JP Morgan Securities LLC	0.00%	01/10/2022	499,985
500,000	JP Morgan Securities LLC	0.00%	03/28/2022	499,699
500,000	Komatsu Finance America, Inc.	0.00% (a)	03/24/2022	499,870
500,000	Lloyds Bank PLC	0.00%	05/10/2022	499,552
500,000	Louis Vuitton Moet Hennessy	0.00% (a)	03/17/2022	499,846
500,000	Metlife Short Term Funding LLC	0.00% (a)	03/14/2022	499,830
500,000	Mitsubishi International Corporation	0.00% (a)	02/22/2022	499,945
500,000	Mitsubishi UFJ Trust & Banking Corporation	0.00% (a)	03/25/2022	499,756
500,000	Mizuho Corporation	0.00% (a)	02/18/2022	499,921
500,000	Nestle Finance International Ltd.	0.00% (a)	01/13/2022	499,989
500,000	PACCAR Financial Corporation	0.00%	01/26/2022	499,971
500,000	Proctor & Gamble Company	0.00% (a)	03/02/2022	499,920
500,000	Province of British Columbia	0.00%	04/25/2022	499,787
500,000	Toronto-Dominion Bank	0.00% (a)	11/15/2022	498,113
500,000	Total Capital Canada Ltd.	0.00% (a)	02/28/2022	499,883
500,000	Toyota Motor Credit Corporation	0.00%	03/21/2022	499,824
500,000	Westpac Banking Corporation	0.00% (a)	11/02/2022	498,321
				12,990,584
Money Market Funds - 4.3%				
436,234	First American Government Obligations Fund - Class U	0.03% (b)		436,234
434,765	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (b)		434,765
434,765	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (b)		434,765
				1,305,764
Total Short Term Investments (Cost \$14,297,077)				14,296,348
Total Investments - 100.6% (Cost \$30,369,153)				30,383,507
Liabilities in Excess of Other Assets - (0.6)%				(187,730)
NET ASSETS - 100.0%				\$ 30,195,777

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Seven-day yield as of period end

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Commercial Paper	43.0%
US Corporate Bonds	35.0%
Foreign Corporate Bonds	18.3%
Short Term Investments	4.3%
Other Assets and Liabilities	(0.6)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Banking	39.8%
Insurance	9.2%
Automotive	8.3%
Utilities	5.0%
Energy	5.0%
Diversified Manufacturing	5.0%
Food Products	5.0%
Short Term Investments	4.3%
Commercial Services	3.3%
Consumer Products	3.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	3.3%
Technology	2.3%
Real Estate	1.8%
Telecommunications	1.7%
Pharmaceuticals	1.7%
Transportation	1.6%
Other Assets and Liabilities	(0.6)%
	<u>100.0%</u>

DoubleLine Shiller Enhanced International CAPE[®]

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 2.5%				
500,000	CPS Auto Receivables Trust, Series 2017-C-E	5.72% (a)	09/16/2024	507,327
500,000	CPS Auto Receivables Trust, Series 2018-C-E	6.07% (a)	09/15/2025	517,081
842,385	National Collegiate Student Loan Trust, Series 2006-1-A5 (1 Month LIBOR USD + 0.35%)	0.45%	03/25/2033	818,536
500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	508,063
Total Asset Backed Obligations (Cost \$2,352,062)				2,351,007
Collateralized Loan Obligations - 18.5%				
500,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.28% (a)	07/20/2032	500,254
500,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	1.25% (a)	04/19/2034	500,314
500,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	04/24/2034	500,508
500,000	Birch Grove Ltd., Series 2021-2A-A1 (3 Month LIBOR USD + 1.26%, 1.26% Floor)	1.37% (a)	10/19/2034	500,047
500,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.32% (a)	07/20/2034	500,000
1,000,000	CarVal Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.31% (a)	07/20/2034	1,000,508
1,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.32% (a)	01/20/2035	1,000,000
500,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.31% (a)	07/17/2034	499,750
500,000	CFIP Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.33% (a)	01/20/2035	500,027
500,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.36% (a)	04/15/2033	500,781
1,000,000	Gener8 Maritime, Inc., Series 6A-A1R (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.45% (a)	01/22/2035	999,847
500,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.31% (a)	10/20/2031	499,766
500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/15/2034	500,443
1,000,000	Halsey Point Ltd., Series 2021-5A-A1A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.37% (a)	01/30/2035	1,000,000
500,000	Highbridge Loan Management Ltd., Series 3A-2014-CR (3 Month LIBOR USD + 3.60%)	3.72% (a)	07/18/2029	498,634
1,500,000	Kayne Ltd., Series 2019-6A-A1 (3 Month LIBOR USD + 1.38%, 1.38% Floor)	1.51% (a)	01/20/2033	1,500,833
500,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	1.13% (a)	07/20/2030	500,102
500,000	Palmer Square Loan Funding Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	07/15/2034	500,353
500,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	04/15/2036	500,026
500,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	07/15/2031	499,752

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.29% (a)	07/15/2034	500,659
1,000,000	Sound Point Ltd., Series 2020-1A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.30% (a)	07/20/2034	1,002,323
500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%, 0.99% Floor)	1.15% (a)	09/07/2030	499,709
1,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.30% (a)	07/20/2032	999,331
1,000,000	Wellfleet Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.34% (a)	07/15/2034	1,000,077
500,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.26% (a)	01/15/2031	500,006
Total Collateralized Loan Obligations (Cost \$17,510,727)				17,504,050

Foreign Corporate Bonds - 6.3%

60,000	Avolon Holdings Funding Ltd.	3.63% (a)	05/01/2022	60,391
75,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	79,032
200,000	Banco Bradesco S.A.	3.20%	01/27/2025	202,848
150,000	Banco Continental SAECA	2.75% (a)	12/10/2025	145,847
100,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	98,917
150,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	149,245
200,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	200,303
115,000	Bank of Nova Scotia	0.65%	07/31/2024	113,622
120,000	BAT International Finance PLC	1.67%	03/25/2026	117,923
85,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	84,469
140,000	Canadian Pacific Railway Company	1.35%	12/02/2024	140,197
100,000	Central American Bottling Corporation	5.75%	01/31/2027	102,859
200,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	206,911
200,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	197,859
100,000	Ecopetrol S.A.	5.88%	09/18/2023	106,128
130,400	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	124,711
195,730	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	196,354
120,000	Glencore Funding LLC	4.13% (a)	05/30/2023	124,948
10,000	Glencore Funding LLC	4.13% (a)	03/12/2024	10,520
5,000	Glencore Funding LLC	4.00% (a)	04/16/2025	5,347
188,240	GNL Quintero S.A.	4.63%	07/31/2029	200,062
200,000	HPHT Finance Ltd.	2.88%	11/05/2024	206,812
200,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	192,305
200,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	201,624
45,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	45,546
70,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	72,534
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	186,861
200,000	Minejesa Capital B.V.	4.63%	08/10/2030	206,152
200,000	ONGC Videsh Ltd.	2.88%	01/27/2022	200,193
50,000	Petrobras Global Finance B.V.	6.25%	03/17/2024	54,057
200,000	Petronas Capital Ltd.	3.50%	03/18/2025	212,053
200,000	POSCO	2.38%	11/12/2022	202,391

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
200,000	Qatar Petroleum	1.38%	09/12/2026	196,374
250,000	Reliance Holdings, Inc.	4.13%	01/28/2025	267,218
135,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	0.57%	01/20/2026	135,024
200,000	Sable International Finance Ltd.	5.75%	09/07/2027	204,950
200,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	208,970
120,000	Toronto-Dominion Bank	0.70%	09/10/2024	118,510
200,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	197,428
176,000	VTR Comunicaciones SpA	5.13%	01/15/2028	179,783
Total Foreign Corporate Bonds (Cost \$6,001,575)				5,957,278
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.7%				
200,000	Colombia Government International Bond	4.50%	01/28/2026	209,721
200,000	Panama Government International Bond	3.75%	03/16/2025	212,102
200,000	Qatar Government International Bond	3.25%	06/02/2026	213,246
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$647,384)				635,069
Non-Agency Commercial Mortgage Backed Obligations - 15.0%				
2,400,000	3650R Commercial Mortgage Trust, Series 2021-PF1-XD	1.11% (a)(b)(c)	11/15/2054	222,480
100,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.21% (a)	04/15/2034	99,992
1,637,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.12% (a)(b)(c)	06/15/2054	141,257
130,000	Arbor Realty Ltd., Series 2021-FL1-D (1 Month LIBOR USD + 2.95%, 2.95% Floor)	3.06% (a)	12/15/2035	130,130
231,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 30 Day Average + 2.76%, 2.65% Floor)	2.81% (a)	09/14/2036	229,631
251,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.16% (a)	12/15/2036	238,042
115,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.51% (a)	06/15/2035	109,947
2,775,439	BANK, Series 2021-BN36-XA	0.92% (b)(c)	09/15/2064	173,820
1,819,000	BBCMS Mortgage Trust, Series 2021-C10-XB	1.02% (b)(c)	07/15/2054	157,456
1,132,000	BBCMS Mortgage Trust, Series 2021-C10-XD	1.70% (a)(b)(c)	07/15/2054	159,531
3,844,000	BB-UBS Trust, Series 2012-SHOW-XB	0.14% (a)(b)(c)	11/05/2036	19,895
6,267,694	Benchmark Mortgage Trust, Series 2018-B2-XA	0.41% (b)(c)	02/15/2051	113,863
5,783,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% (b)(c)	09/15/2043	203,822
2,271,000	Benchmark Mortgage Trust, Series 2021-B26-XB	0.64% (a)(b)(c)	06/15/2054	119,125
2,198,479	Benchmark Mortgage Trust, Series 2021-B27-XA	1.27% (b)(c)	07/15/2054	205,731
1,815,897	Benchmark Mortgage Trust, Series 2021-B28-XA	1.29% (b)(c)	08/15/2054	170,925
181,000	BSREP Commercial Mortgage Trust, Series 2021-DC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.01% (a)	08/15/2038	180,485
150,771	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.09% (a)	09/15/2037	146,005
163,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	04/15/2034	161,272
217,000	BX Trust, Series 2021-RISE-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.85% (a)	11/15/2036	216,965
100,000	BX Trust, Series 2021-VIEW-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	06/15/2023	100,087
100,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	3.71% (a)	06/15/2023	100,151

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
250,000	CD Mortgage Trust, Series 2017-CD6-C	4.26% (b)	11/13/2050	264,131
3,545,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.63% (a)(b)(c)	02/15/2033	45,311
100,000	CHCP Ltd., Series 2021-FL1-C (Secured Overnight Financing Rate 30 Day Average + 2.21%, 2.10% Floor)	2.26% (a)	02/15/2038	100,379
2,720,245	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.12% (b)(c)	03/10/2047	53,072
2,799,498	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.83% (b)(c)	05/10/2049	188,462
268,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.91% (a)	12/15/2036	265,693
255,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.65% Floor)	3.76% (a)	12/15/2036	253,275
111,000	Commercial Mortgage Pass-Through Certificates, Series 2013-LC13-B	5.01% (a)(b)	08/10/2046	116,100
179,000	Commercial Mortgage Pass-Through Certificates, Series 2013-LC13-C	5.26% (a)(b)	08/10/2046	186,718
100,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C	4.53% (b)	08/10/2048	103,816
6,246,428	Commercial Mortgage Pass-Through Certificates, Series 2015-CR27-XA	0.91% (b)(c)	10/10/2048	188,200
186,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.31% (b)	02/10/2048	186,729
5,899,257	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-XD	1.08% (a)(b)(c)	07/10/2048	212,822
225,000	Commercial Mortgage Pass-Through Certificates, Series 2016-COR1-C	4.33% (b)	10/10/2049	236,662
100,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.76% (a)	05/15/2036	99,829
183,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-B	4.31% (b)	11/15/2048	195,164
150,000	CSAIL Commercial Mortgage Trust, Series 2016-C5-C	4.65% (b)	11/15/2048	157,606
179,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.33% (b)	11/15/2049	191,130
164,000	CSMC Mortgage-Backed Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	165,196
136,000	CSMC Trust, Series 2020-NET-D	3.70% (a)(b)	08/15/2037	138,662
215,000	DBGS Mortgage Trust, Series 2018-5BP-D (1 Month LIBOR USD + 1.50%, 1.35% Floor)	1.61% (a)	06/15/2033	212,645
92,814	DBGS Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.10% (a)	05/15/2035	92,162
165,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (b)	05/10/2049	173,244
170,000	DBJPM Mortgage Trust, Series 2016-C3-B	3.26%	08/10/2049	171,283
164,146	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.36% (a)	07/15/2038	164,533
100,000	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% (a)	04/10/2034	100,016
186,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.25% (a)(b)	02/10/2037	180,242
4,436,607	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.58% (b)(c)	11/10/2049	109,028
188,740	HPLY Trust, Series 2019-HIT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	11/15/2036	186,847
100,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-C13-C	4.08% (b)	01/15/2046	102,951
300,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.76% (a)(b)	01/05/2031	300,899
104,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(b)	07/05/2033	106,053

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
300,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% (a)(b)	07/05/2033	301,274
200,000	JPMBB Commercial Mortgage Securities Trust, Series 2013-C12-C	4.10% (b)	07/15/2045	204,452
250,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.98% (a)(b)	09/15/2047	248,181
200,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.31% (b)	02/15/2048	201,761
100,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	101,108
125,000	LCCM, Series 2021-FL3-AS (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.90% (a)	11/15/2038	125,476
125,000	LCCM, Series 2021-FL3-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.30% (a)	11/15/2038	125,476
184,000	Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.11% (a)	11/15/2038	183,965
150,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.96% (a)	07/16/2036	150,016
186,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(b)	02/10/2042	174,476
250,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17-B	4.46% (b)	08/15/2047	262,429
4,953,748	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-XE	0.88% (a)(b)(c)	11/15/2052	229,678
188,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2034	182,279
15,277,000	Morgan Stanley Capital Trust, Series 2017-ASHF-XCP	0.00% (a)(b)(c)	05/15/2019	15
214,291	Morgan Stanley Capital Trust, Series 2021-ILP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	1.69% (a)	11/15/2023	213,708
225,000	Ready Capital Corporation, Series 2021-FL7-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.58% (a)	11/25/2036	225,353
150,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	1.82% (a)	04/15/2036	149,754
200,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	205,522
2,506,807	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	1.90% (b)(c)	10/10/2048	148,529
18,169,000	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(b)(c)	07/15/2041	370,769
8,075,117	SLIDE, Series 2018-FUN-XCP	0.00% (a)(b)(c)	12/15/2022	81
125,000	SREIT Trust, Series 2021-MFP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	1.68% (a)	11/15/2038	124,273
125,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	2.13% (a)	11/15/2038	124,320
99,954	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	03/15/2038	99,373
200,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	211,614
5,378,000	UBS Commercial Mortgage Trust, Series 2017-C3-XB	0.36% (b)(c)	08/15/2050	139,157
179,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-B	4.09% (b)	05/15/2048	187,739
135,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-C	4.06% (b)	04/15/2050	137,734
6,293,010	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.65% (b)(c)	07/15/2058	125,775
4,166,805	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.96% (b)(c)	12/15/2048	141,077
2,724,399	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-XA	0.95% (b)(c)	01/15/2052	156,773
1,639,727	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	1.88% (b)(c)	07/15/2053	211,932
864,663	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.55% (b)(c)	04/15/2054	96,803
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$14,940,669)				14,210,344

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Non-Agency Residential Collateralized Mortgage Obligations - 13.5%				
420,524	Ajax Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(e)	01/25/2061	416,967
151,559	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% (a)(e)	06/28/2034	152,903
916,948	Chase Mortgage Finance Trust, Series 2006-A1-2A2	2.85% (b)	09/25/2036	869,947
106,876	Citigroup Mortgage Loan Trust, Series 2006-AR2-1A2	2.55% (b)	03/25/2036	103,658
351,915	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	228,842
2,314,340	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.36%	12/25/2036	1,073,514
437,072	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR6-A6 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	0.48%	02/25/2037	430,142
292,591	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(e)	05/25/2059	293,553
204,255	Lehman XS Trust, Series 2007-6-2A1 (1 Month LIBOR USD + 0.42%, 0.42% Floor)	0.52%	05/25/2037	181,957
967,194	MASTR Adjustable Rate Mortgages Trust, Series 2006-OA2-4A1B (12 Month US Treasury Average + 1.20%, 1.20% Floor)	1.28%	12/25/2046	919,920
865,825	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	2.16% (b)	10/25/2047	369,755
1,621,099	Merrill Lynch Mortgage Backed Securities Trust, Series 2007-2-1A1 (1 Year CMT Rate + 2.40%, 2.40% Floor)	2.61%	08/25/2036	1,581,596
1,695,943	Morgan Stanley Capital Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.13%, 0.13% Floor)	0.23% (a)	01/25/2037	885,450
295,085	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(b)	05/25/2060	296,129
719,088	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(e)	02/25/2061	710,832
439,584	PRPM LLC, Series 2021-4-A1	1.87% (a)(e)	04/25/2026	435,423
859,040	RALI Trust, Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.70%	06/25/2037	669,769
500,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (a)	04/25/2060	507,617
489,599	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (a)(b)	09/25/2066	487,844
407,652	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	420,035
496,504	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (a)(b)	08/25/2051	485,372
826,457	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(e)	05/25/2051	823,426
406,183	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(e)	02/27/2051	403,949
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$12,777,749)				12,748,600
US Corporate Bonds - 6.0%				
20,000	Anthem, Inc.	3.30%	01/15/2023	20,525
115,000	Anthem, Inc.	3.50%	08/15/2024	121,507
130,000	AT&T, Inc.	4.45%	04/01/2024	138,829
140,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.75% (a)	05/24/2024	140,431
50,000	Atmos Energy Corporation	0.63%	03/09/2023	49,821
80,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	0.97%	03/05/2024	80,411
40,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.74%	04/22/2025	40,173
135,000	Boeing Company	4.51%	05/01/2023	141,043
75,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	74,647
60,000	Capital One Financial Corporation	3.20%	01/30/2023	61,470
75,000	Capital One Financial Corporation	3.90%	01/29/2024	78,962
140,000	Carrier Global Corporation	2.24%	02/15/2025	143,461

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
100,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.19%	06/01/2024	101,118
35,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	34,928
130,000	Conagra Brands, Inc.	4.30%	05/01/2024	138,405
130,000	Dollar Tree, Inc.	4.00%	05/15/2025	139,759
30,000	DTE Energy Company	2.53%	10/01/2024	30,898
110,000	DTE Energy Company	1.05%	06/01/2025	107,863
145,000	Entergy Louisiana LLC	0.95%	10/01/2024	143,491
125,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	141,123
125,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	140,306
140,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	148,145
130,000	HCA, Inc.	5.00%	03/15/2024	139,863
120,000	Hyatt Hotels Corporation	1.30%	10/01/2023	120,041
95,000	Hyundai Capital America	2.85% (a)	11/01/2022	96,655
45,000	Hyundai Capital America	1.00% (a)	09/17/2024	44,249
85,000	JPMorgan Chase & Company	3.90%	07/15/2025	92,053
50,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	50,300
145,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	144,060
135,000	Marriott International, Inc.	3.60%	04/15/2024	141,258
135,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	142,852
145,000	Microchip Technology, Inc.	0.97%	02/15/2024	143,798
145,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	144,534
35,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	34,410
135,000	Omnicom Group, Inc.	3.65%	11/01/2024	143,183
135,000	Pacific Gas and Electric Company	1.75%	06/16/2022	135,001
135,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	139,201
145,000	Pioneer Natural Resources Company	0.55%	05/15/2023	144,491
135,000	Republic Services, Inc.	2.50%	08/15/2024	139,008
145,000	Royalty Pharma PLC	0.75%	09/02/2023	144,141
135,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	141,704
140,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	140,312
135,000	Southwest Airlines Company	4.75%	05/04/2023	141,423
140,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	139,567
110,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	108,955
85,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	84,368
135,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	137,705
140,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	141,231
140,000	Welltower, Inc.	3.63%	03/15/2024	147,312
140,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	139,689
Total US Corporate Bonds (Cost \$5,703,408)				5,678,680
US Government and Agency Mortgage Backed Obligations - 4.4%				
646,717	Federal Home Loan Mortgage Corporation, Pool SB8511	2.00%	05/01/2036	665,147
89,903	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.05% (a)	01/25/2051	89,585
1,905,584	Federal National Mortgage Association, Pool FM7756	2.00%	06/01/2036	1,959,766
1,421,149	Federal National Mortgage Association, Pool FM7846	2.00%	07/01/2036	1,460,720
Total US Government and Agency Mortgage Backed Obligations (Cost \$4,192,571)				4,175,218

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Obligations - 19.6%				
1,140,000	United States Treasury Notes	0.38% (f)	03/31/2022	1,140,787
3,800,000	United States Treasury Notes	0.13% (f)	02/28/2023	3,785,008
4,760,000	United States Treasury Notes	0.13% (f)	04/30/2023	4,735,084
5,310,000	United States Treasury Notes	0.50%	11/30/2023	5,290,088
1,910,000	United States Treasury Notes	0.38% (f)	04/15/2024	1,891,049
1,700,000	United States Treasury Notes	1.00%	12/15/2024	1,702,059
Total US Government and Agency Obligations (Cost \$18,604,341)				18,544,075
Affiliated Mutual Funds - 8.3%				
823,656	DoubleLine Floating Rate Fund (Class I)			7,857,680
Total Affiliated Mutual Funds (Cost \$7,928,771)				7,857,680
Short Term Investments - 2.5%				
792,695	First American Government Obligations Fund - Class U	0.03% (d)		792,695
791,487	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (d)		791,487
791,487	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (d)		791,487
Total Short Term Investments (Cost \$2,375,669)				2,375,669
Total Investments - 97.3% (Cost \$93,034,926)				92,037,670
Other Assets in Excess of Liabilities - 2.7%				2,553,339
NET ASSETS - 100.0%				\$ 94,591,009

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (c) Interest only security
- (d) Seven-day yield as of period end
- (e) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- (f) All or a portion of this security has been pledged as collateral.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	19.6%
Collateralized Loan Obligations	18.5%
Non-Agency Commercial Mortgage Backed Obligations	15.0%
Non-Agency Residential Collateralized Mortgage Obligations	13.5%
Affiliated Mutual Funds	8.3%
Foreign Corporate Bonds	6.3%
US Corporate Bonds	6.0%
US Government and Agency Mortgage Backed Obligations	4.4%
Short Term Investments	2.5%
Asset Backed Obligations	2.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.7%
Other Assets and Liabilities	2.7%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	19.6%
Collateralized Loan Obligations	18.5%
Non-Agency Commercial Mortgage Backed Obligations	15.0%
Non-Agency Residential Collateralized Mortgage Obligations	13.5%
Affiliated Mutual Funds	8.3%
US Government and Agency Mortgage Backed Obligations	4.4%
Banking	3.3%
Short Term Investments	2.5%
Asset Backed Obligations	2.5%
Energy	1.5%
Utilities	1.4%
Transportation	1.0%
Telecommunications	0.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.7%
Healthcare	0.7%
Insurance	0.4%
Aerospace & Defense	0.3%
Food Products	0.3%
Hotels/Motels/Inns and Casinos	0.3%
Automotive	0.3%
Building and Development (including Steel/Metals)	0.2%
Real Estate	0.2%
Pharmaceuticals	0.2%
Technology	0.2%
Diversified Manufacturing	0.2%
Media	0.2%
Commercial Services	0.1%
Finance	0.1%
Mining	0.1%
Retailers (other than Food/Drug)	0.1%
Environmental Control	0.1%
Beverage and Tobacco	0.1%
Containers and Glass Products	0.1%
Other Assets and Liabilities	2.7%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	BNP Paribas	Long	0.20%	Termination	02/28/2022	6,000,000 EUR	\$ 1,848,086
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.20%	Termination	08/26/2022	20,000,000 EUR	1,820,143
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	BNP Paribas	Long	0.20%	Termination	08/26/2022	15,000,000 EUR	1,365,108
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.20%	Termination	02/28/2022	10,700,000 EUR	1,291,931
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	BNP Paribas	Long	0.20%	Termination	11/30/2022	16,000,000 EUR	508,341
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.20%	Termination	12/15/2022	8,000,000 EUR	82,689
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.20%	Termination	01/13/2022	600,000 EUR	9,672
							<u>\$ 6,925,970</u>

⁽¹⁾ Shiller Barclays CAPE® Europe Sector Net ER NoC Index aims to provide notional long exposure to the top four European equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the “Relative CAPE® Indicator”) and that possess relatively strong price momentum over the prior twelve months. Each European sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of December 31, 2021, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIIESAE>.

FORWARD CURRENCY EXCHANGE CONTRACTS

Settlement Date	Counterparty	Currency to be Delivered	Value	Currency to be Received	Value	Unrealized Appreciation (Depreciation)
06/08/2022	JP Morgan Securities LLC	5,900,000 EUR	\$ 6,743,172	6,806,545 USD	\$ 6,806,545	\$ 63,373
06/08/2022	Goldman Sachs	1,100,000 EUR	1,257,202	1,306,249 USD	1,306,249	49,048
06/08/2022	Barclays Capital, Inc.	10,503,085 USD	10,503,085	8,600,000 EUR	9,829,030	(674,055)
06/08/2022	JP Morgan Securities LLC	23,454,802 USD	23,454,802	19,800,000 EUR	22,629,627	(825,175)
06/08/2022	Goldman Sachs	66,682,382 USD	66,682,382	54,900,000 EUR	62,745,785	(3,936,597)
						<u>\$(5,323,406)</u>

EUR Euro

USD US Dollar

A summary of the DoubleLine Shiller Enhanced International CAPE®’s investments in affiliated mutual funds for the period ended December 31, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at December 31, 2021	Value at December 31, 2021	Change in Unrealized for the Period Ended December 31, 2021	Dividend Income Earned for the Period Ended December 31, 2021	Net Realized Gain (Loss) for the Period Ended December 31, 2021
DoubleLine Floating Rate Fund (Class I)	\$2,353,170	\$5,800,000	\$(300,000)	823,656	\$7,857,680	\$5,454	\$150,422	\$(944)

DoubleLine Real Estate and Income Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Collateralized Loan Obligations - 25.0%				
500,000	AIG Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.26% (a)	07/20/2034	500,034
500,000	Birch Grove Ltd., Series 2021-2A-A1 (3 Month LIBOR USD + 1.26%, 1.26% Floor)	1.37% (a)	10/19/2034	500,047
500,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.32% (a)	07/20/2034	500,000
695,096	CFIP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.34%)	1.47% (a)	04/20/2029	695,965
1,000,000	Jamestown Ltd., Series 2016-9A-A1RR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.36% (a)	07/25/2034	1,000,086
500,000	Ocean Trails, Series 2020-10A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.35% (a)	10/15/2034	500,728
1,000,000	Wellfleet Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.34% (a)	07/15/2034	1,000,077
Total Collateralized Loan Obligations (Cost \$4,694,401)				4,696,937
Foreign Corporate Bonds - 4.3%				
75,000	Avolon Holdings Funding Ltd.	3.63% (a)	05/01/2022	75,489
15,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	15,807
80,000	Bank of Nova Scotia	0.65%	07/31/2024	79,042
100,000	BAT International Finance PLC	1.67%	03/25/2026	98,269
55,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	54,656
95,000	Canadian Pacific Railway Company	1.35%	12/02/2024	95,134
80,000	Glencore Funding LLC	4.13% (a)	05/30/2023	83,299
10,000	Glencore Funding LLC	4.13% (a)	03/12/2024	10,520
5,000	Glencore Funding LLC	4.00% (a)	04/16/2025	5,347
40,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	40,485
55,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	56,991
95,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	0.57%	01/20/2026	95,017
100,000	Toronto-Dominion Bank	0.70%	09/10/2024	98,758
Total Foreign Corporate Bonds (Cost \$814,899)				808,814
Non-Agency Commercial Mortgage Backed Obligations - 16.2%				
726,330	BANK, Series 2021-BN36-XA	0.92% (b)(c)	09/15/2064	45,489
2,642,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% (b)(c)	09/15/2043	93,117
617,914	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.09% (a)	09/15/2037	598,380
100,000	BXHPP Trust, Series 2021-FILM-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.61% (a)	08/15/2036	99,076
277,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 30 Day Average + 3.01%, 2.90% Floor)	3.06% (a)	08/20/2035	274,720
172,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C	4.53% (b)	08/10/2048	178,563
100,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-B	4.33% (b)	07/10/2048	106,319
99,482	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.36% (a)	07/15/2038	99,717

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
187,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.71% (a)	08/15/2032	181,331
205,011	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.26% (a)	11/15/2036	198,844
279,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-MINN-E (1 Month LIBOR USD + 2.75%, 3.50% Floor)	3.75% (a)	11/15/2035	252,656
750,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3-D	5.52% (a)(b)	02/15/2046	606,159
100,000	KREF Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.76% (a)	02/15/2039	100,230
100,000	SoHo Trust, Series 2021-SOHO-B	2.70% (a)(b)	08/10/2038	94,371
100,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/15/2060	107,131
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$3,230,313)				3,036,103
US Corporate Bonds - 20.8%				
65,000	Anthem, Inc.	3.30%	01/15/2023	66,707
30,000	Anthem, Inc.	3.50%	08/15/2024	31,697
90,000	AT&T, Inc.	4.45%	04/01/2024	96,113
90,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.75% (a)	05/24/2024	90,277
40,000	Atmos Energy Corporation	0.63%	03/09/2023	39,857
70,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	0.97%	03/05/2024	70,360
30,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.74%	04/22/2025	30,129
90,000	Boeing Company	4.51%	05/01/2023	94,029
40,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	39,812
95,000	Capital One Financial Corporation	3.90%	01/29/2024	100,018
95,000	Carrier Global Corporation	2.24%	02/15/2025	97,348
75,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.19%	06/01/2024	75,839
25,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	24,948
90,000	Conagra Brands, Inc.	4.30%	05/01/2024	95,819
90,000	Dollar Tree, Inc.	4.00%	05/15/2025	96,756
95,000	DTE Energy Company	1.05%	06/01/2025	93,154
100,000	Entergy Louisiana LLC	0.95%	10/01/2024	98,960
85,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	95,964
85,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	95,408
90,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	95,236
90,000	HCA, Inc.	5.00%	03/15/2024	96,828
85,000	Hyatt Hotels Corporation	1.30%	10/01/2023	85,029
80,000	Hyundai Capital America	2.85% (a)	11/01/2022	81,394
15,000	Hyundai Capital America	1.00% (a)	09/17/2024	14,750
25,000	JPMorgan Chase & Company	3.90%	07/15/2025	27,074
70,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	70,420
100,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	99,352
90,000	Marriott International, Inc.	3.60%	04/15/2024	94,172
90,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	95,234
95,000	Microchip Technology, Inc.	0.97%	02/15/2024	94,213
100,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	99,679

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
25,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	24,579
90,000	Omnicom Group, Inc.	3.65%	11/01/2024	95,455
100,000	Pacific Gas and Electric Company	1.75%	06/16/2022	100,001
90,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	92,801
95,000	Pioneer Natural Resources Company	0.55%	05/15/2023	94,666
95,000	Republic Services, Inc.	2.50%	08/15/2024	97,820
100,000	Royalty Pharma PLC	0.75%	09/02/2023	99,407
90,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	94,470
95,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	95,212
90,000	Southwest Airlines Company	4.75%	05/04/2023	94,282
100,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	99,691
95,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	94,097
55,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	54,591
95,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	96,903
100,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	100,879
85,000	Welltower, Inc.	3.63%	03/15/2024	89,440
90,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	89,800
Total US Corporate Bonds (Cost \$3,914,746)				3,900,670
US Government and Agency Obligations - 14.9%				
560,000	United States Treasury Notes	0.38%	04/15/2024	554,444
1,500,000	United States Treasury Notes	1.00%	12/15/2024	1,501,816
750,000	United States Treasury Notes	1.25%	11/30/2026	749,649
Total US Government and Agency Obligations (Cost \$2,810,772)				2,805,909
Short Term Investments - 2.9%				
185,971	First American Government Obligations Fund - Class U	0.03% (d)		185,971
180,330	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (d)		180,330
180,331	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (d)		180,331
Total Short Term Investments (Cost \$546,632)				546,632
Total Investments - 84.1% (Cost \$16,011,763)				15,795,065
Other Assets in Excess of Liabilities - 15.9%				2,988,380
NET ASSETS - 100.0%				\$ 18,783,445

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (c) Interest only security
- (d) Seven-day yield as of period end

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	25.0%
US Corporate Bonds	20.8%
Non-Agency Commercial Mortgage Backed Obligations	16.2%
US Government and Agency Obligations	14.9%
Foreign Corporate Bonds	4.3%
Short Term Investments	2.9%
Other Assets and Liabilities	15.9%
	<hr/>
	100.0%
	<hr/>

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	25.0%
Non-Agency Commercial Mortgage Backed Obligations	16.2%
US Government and Agency Obligations	14.9%
Banking	6.0%
Short Term Investments	2.9%
Healthcare	2.3%
Utilities	2.1%
Transportation	1.5%
Energy	1.2%
Insurance	1.2%
Automotive	1.2%
Food Products	1.0%
Telecommunications	1.0%
Aerospace & Defense	1.0%
Hotels/Motels/Inns and Casinos	1.0%
Mining	0.6%
Pharmaceuticals	0.5%
Beverage and Tobacco	0.5%
Environmental Control	0.5%
Diversified Manufacturing	0.5%
Retailers (other than Food/Drug)	0.5%
Commercial Services	0.5%
Media	0.5%
Technology	0.5%
Finance	0.5%
Real Estate	0.5%
Other Assets and Liabilities	15.9%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
DigitalBridge Fundamental US Real Estate Index Excess Return ⁽¹⁾	Barclays Capital, Inc.	Long	0.45%	Termination	06/09/2022	9,200,000	\$ 2,062,348
DigitalBridge Fundamental US Real Estate Index Excess Return ⁽¹⁾	Barclays Capital, Inc.	Long	0.45%	Termination	08/25/2022	5,000,000	731,634
DigitalBridge Fundamental US Real Estate Index Excess Return ⁽¹⁾	Barclays Capital, Inc.	Long	0.45%	Termination	01/20/2022	1,800,000	64,469
							<u>\$ 2,858,451</u>

⁽¹⁾ The DigitalBridge Fundamental US Real Estate Index Excess Return aims to provide notional long exposure to Real Estate Investment Trusts (REITs) excluding mortgage REITs that meet certain market capitalization, liquidity and fundamental criteria. The constituents of the index are ordinary shares, which are REITs. Information on the sector constituents as of December 31, 2021, is available on the Barclays Capital, Inc. website at <https://indices.barclays/doubleline>.

DoubleLine Emerging Markets Local Currency Bond Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 19.0%					
Brazil - 0.9%					
550,000	BRL	Simpar Finance SARL	10.75% (a)	02/12/2028	83,832
					83,832
China - 6.9%					
2,000,000	CNY	Asian Infrastructure Investment Bank	2.50%	03/24/2025	309,257
2,210,000	CNY	International Bank for Reconstruction & Development	2.00%	02/18/2026	337,879
					647,136
Colombia - 2.0%					
833,000,000	COP	Empresas Publicas de Medellin ESP	8.38% (a)	11/08/2027	189,699
					189,699
Mexico - 4.6%					
2,030,000	MXN	America Movil S.A.B. de C.V.	6.45%	12/05/2022	98,806
6,900,000	MXN	International Finance Corporation	7.50%	01/18/2028	339,549
					438,355
Peru - 0.8%					
325,000	PEN	Banco de Credito del Peru	4.65% (a)	09/17/2024	79,713
					79,713
Russia - 3.8%					
15,000,000	RUB	Asian Infrastructure Investment Bank	4.25%	07/16/2025	178,284
14,000,000	RUB	European Bank for Reconstruction & Development	6.00%	07/24/2023	180,366
					358,650
Total Foreign Corporate Bonds (Cost \$1,945,742)					1,797,385
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 77.1%					
Brazil - 7.4%					
2,000	BRL	Nota doo Tesouro Nacional	10.00%	01/01/2025	353,341
2,000	BRL	Nota doo Tesouro Nacional	10.00%	01/01/2029	346,671
					700,012
Chile - 1.9%					
90,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos	4.50%	03/01/2026	101,739
75,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos	4.70% (a)	09/01/2030	82,786
					184,525
Colombia - 1.8%					
350,000,000	COP	Colombian TES	6.25%	11/26/2025	82,820
350,000,000	COP	Colombian TES	7.50%	08/26/2026	85,525
					168,345

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Czech Republic - 4.5%					
9,840,000	CZK	Czech Republic Government Bond	0.45%	10/25/2023	426,488
					426,488
Hungary - 2.9%					
90,000,000	HUF	Hungary Government Bond	3.00%	06/26/2024	270,226
					270,226
Indonesia - 11.7%					
6,500,000,000	IDR	Indonesia Treasury Bond	6.13%	05/15/2028	464,725
1,900,000,000	IDR	Indonesia Treasury Bond	8.25%	05/15/2029	148,907
6,170,000,000	IDR	Indonesia Treasury Bond	8.38%	03/15/2034	486,587
					1,100,219
Israel - 3.9%					
630,000	ILS	Israel Government Bond	1.75%	08/31/2025	213,209
450,000	ILS	Israel Government Bond	2.00%	03/31/2027	155,560
					368,769
Malaysia - 6.4%					
1,700,000	MYR	Malaysia Government Bond	3.50%	05/31/2027	413,722
790,000	MYR	Malaysia Government Bond	3.83%	07/05/2034	188,847
					602,569
Mexico - 4.8%					
40,000	MXN	Mexican Bonos	6.75% (c)	03/09/2023	195,685
52,000	MXN	Mexican Bonos	8.00% (c)	09/05/2024	258,493
					454,178
Peru - 1.3%					
530,000	PEN	Peru Government Bond	5.40%	08/12/2034	121,242
					121,242
Philippines - 4.1%					
4,500,000	PHP	Philippine Government Bond	6.88%	01/10/2029	100,775
13,000,000	PHP	Philippine Government International Bond	6.25%	01/14/2036	285,096
					385,871
Poland - 4.8%					
700,000	PLN	Republic of Poland Government Bond	2.50%	04/25/2024	169,847
1,160,000	PLN	Republic of Poland Government Bond	3.25%	07/25/2025	283,632
					453,479
Romania - 2.9%					
1,160,000	RON	Romania Government Bond	5.85%	04/26/2023	272,218
					272,218
Singapore - 3.7%					
332,000	SGD	Singapore Government Bond	2.00%	02/01/2024	252,035
115,000	SGD	Singapore Government Bond	2.88%	07/01/2029	92,631
					344,666

Principal Amount/ Shares	Security Description		Rate	Maturity	Value \$
South Africa - 7.6%					
4,100,000	ZAR	Republic of South Africa Government Bond	7.75%	02/28/2023	264,495
3,900,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	225,948
4,060,000	ZAR	Republic of South Africa Government Bond	8.25%	03/31/2032	230,069
					720,512
Thailand - 7.4%					
7,170,000	THB	Thailand Government Bond	3.63%	06/16/2023	224,143
6,150,000	THB	Thailand Government Bond	3.85%	12/12/2025	203,786
9,000,000	THB	Thailand Government Bond	2.00%	12/17/2031	272,246
					700,175
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$7,969,215)					7,273,494
Short Term Investments - 2.2%					
68,797		BlackRock Liquidity Funds FedFund - Institutional Shares	0.03% (b)		68,797
68,728		Fidelity Institutional Money Market Government Portfolio - Class I	0.01% (b)		68,728
68,739		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (b)		68,739
Total Short Term Investments (Cost \$206,264)					206,264
Total Investments - 98.3% (Cost \$10,121,221)					9,277,143
Other Assets in Excess of Liabilities - 1.7%					155,741
NET ASSETS - 100.0%					\$ 9,432,884

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Seven-day yield as of period end
- (c) Principal amount is stated in 100 Mexican Peso Units.

BRL Brazilian Real

CLP Chilean Peso

CNY Chinese Yuan

COP Colombian Peso

CZK Czech Republic Koruna

HUF Hungarian Forint

IDR Indonesian Rupiah

ILS Israeli Shekel

MXN Mexican Peso

MYR Malaysian Ringgit

PEN Peruvian Sol

PHP Philippine Peso

PLN Polish Zloty

RON Romanian Leu

RUB Russian Ruble

SGD Singapore Dollar

THB Thai Baht

ZAR South African Rand

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	77.1%
Foreign Corporate Bonds	19.0%
Short Term Investments	2.2%
Other Assets and Liabilities	1.7%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

Indonesia	11.7%
Mexico	9.4%
Brazil	8.3%
South Africa	7.6%
Thailand	7.4%
China	6.9%
Malaysia	6.4%
Poland	4.8%
Czech Republic	4.5%
Philippines	4.1%
Israel	3.9%
Russia	3.8%
Colombia	3.8%
Singapore	3.7%
Romania	2.9%
Hungary	2.9%
United States	2.2%
Peru	2.1%
Chile	1.9%
Other Assets and Liabilities	1.7%
	<u>100.0%</u>

DoubleLine Income Fund

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 9.2%				
543,342	AASET Ltd., Series 2019-2-C	6.41% (a)(i)	10/16/2039	378,455
999,022	Business Jet Securities LLC, Series 2021-1A-C	5.07% (a)(i)	04/15/2036	1,000,667
9,500	Flagship Credit Auto Trust, Series 2018-4-R	8.10% (a)(f)(i)	03/16/2026	1,076,528
1,216,849	GAIA Aviation Ltd., Series 2019-1-C	7.00% (a)(h)(i)	12/15/2044	956,824
971,021	Pioneer Aircraft Finance Ltd., Series 2019-1-C	6.90% (a)(i)	06/15/2044	775,386
1,980,607	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	1,963,437
20,000	SoFi Consumer Loan Program Trust, Series 2021-A-R1	10.20% (a)(f)(i)	08/17/2043	436,162
20,000	SoFi Professional Loan Program, Series 2018-A-R1	6.11% (a)(f)(i)	02/25/2042	540,102
5,930	SoFi Professional Loan Program, Series 2018-A-R2	6.11% (a)(f)(i)	02/25/2042	160,140
10,000	SoFi Professional Loan Program, Series 2021-B-R1	7.13% (a)(f)(i)	02/15/2047	611,373
1,130,354	START Ireland, Series 2019-1-C	6.41% (a)(i)	03/15/2044	883,923
1,386,940	Sunnova Helios Issuer LLC, Series 2019-AA-B	4.49% (a)	06/20/2046	1,444,539
2,096,923	Wave LLC, Series 2019-1-C	6.41% (a)(i)	09/15/2044	1,694,179
Total Asset Backed Obligations (Cost \$13,174,151)				11,921,715
Collateralized Loan Obligations - 16.3%				
700,000	AIMCO, Series 2021-15A-E (3 Month LIBOR USD + 5.95%, 5.95% Floor)	6.04% (a)	10/17/2034	692,396
1,250,000	Apidos Ltd., Series 2021-35A-E (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.88% (a)	04/20/2034	1,241,921
500,000	Barings Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	6.42% (a)	04/25/2034	497,831
500,000	Canyon Capital Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.41%, 6.41% Floor)	6.53% (a)	04/15/2034	495,701
500,000	Canyon Capital Ltd., Series 2021-3A-E (3 Month LIBOR USD + 6.20%, 6.20% Floor)	6.30% (a)	07/15/2034	495,852
500,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.13% (a)	04/20/2034	498,884
500,000	CIFC Funding Ltd., Series 2021-4A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	6.12% (a)	07/15/2033	497,226
1,000,000	GoldenTree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%)	3.03% (a)	07/21/2030	997,509
2,000,000	Highbridge Loan Management Ltd., Series 12A-18-C (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.87% (a)	07/18/2031	1,960,089
900,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	3.57% (a)	07/15/2027	903,418
500,000	Madison Park Funding Ltd., Series 2021-48A-E (3 Month LIBOR USD + 6.25%, 6.25% Floor)	6.37% (a)	04/19/2033	501,254
1,275,000	Magnetite Ltd., Series 2021-29A-E (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.87% (a)	01/15/2034	1,254,868
500,000	Neuberger Berman Loan Advisers Ltd., Series 2016-21A-DR2 (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.43% (a)	04/20/2034	499,709
1,000,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.02% (a)	07/15/2029	1,001,231
500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	2.97% (a)	07/25/2030	490,927

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	Octagon Investment Partners Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.50%, 6.50% Floor)	6.62% (a)	04/15/2034	495,831
500,000	OHA Credit Funding Ltd., Series 2019-3A-ER (3 Month LIBOR USD + 6.25%, 6.25% Floor)	6.38% (a)	07/02/2035	499,018
1,000,000	OHA Credit Funding Ltd., Series 2019-4A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.33% (a)	10/22/2036	1,005,511
500,000	Point Au Roche Park Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.10%, 6.10% Floor)	6.28% (a)	07/20/2034	495,715
1,000,000	RR Ltd., Series 2017-2A-DR (3 Month LIBOR USD + 5.80%, 5.80% Floor)	5.92% (a)	04/15/2036	981,589
1,000,000	Sound Point Ltd., Series 2020-1A-ER (3 Month LIBOR USD + 6.86%, 6.86% Floor)	6.99% (a)	07/20/2034	987,589
3,500,000	Trimaran CAVU LLC, Series 2019-2A-C (3 Month LIBOR USD + 4.72%, 4.72% Floor)	4.84% (a)	11/26/2032	3,518,179
500,000	Venture Ltd., Series 2020-39A-D (3 Month LIBOR USD + 4.25%, 4.25% Floor)	4.37% (a)	04/15/2033	502,612
500,000	Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	3.97% (a)	04/15/2035	503,492
Total Collateralized Loan Obligations (Cost \$20,914,461)				21,018,352
Non-Agency Commercial Mortgage Backed Obligations - 19.9%				
1,000,000	Alen Mortgage Trust, Series 2021-ACEN-F (1 Month LIBOR USD + 5.00%, 5.00% Floor)	5.11% (a)	04/15/2034	995,194
191,092	Banc of America Commercial Mortgage Trust, Series 2007-4-G	5.87% (a)(b)	02/10/2051	191,486
1,500,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-E (1 Month LIBOR USD + 3.75%, 3.75% Floor)	3.86% (a)	03/15/2036	1,492,813
1,000,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (Secured Overnight Financing Rate 30 Day Average + 2.96%, 2.85% Floor)	3.01% (a)	09/15/2036	997,826
13,409,430	BANK, Series 2019-BN19-XFG	1.03% (a)(b)(c)	08/15/2061	900,754
1,250,000	BSREP Commercial Mortgage Trust, Series 2021-DC-G (1 Month LIBOR USD + 3.85%, 3.85% Floor)	3.96% (a)	08/15/2038	1,236,504
1,000,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	4.04% (a)	06/15/2023	1,001,796
1,000,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 30 Day Average + 3.01%, 2.90% Floor)	3.06% (a)	08/20/2035	991,769
17,739,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-XF	1.27% (a)(b)(c)	11/10/2047	594,824
8,120,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.48% (a)(b)(c)	03/15/2054	967,888
87,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	2.71% (a)	06/15/2033	82,477
1,242,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-H	3.96% (a)(b)	12/10/2036	1,175,770
1,685,370	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.44% (a)	12/25/2026	1,693,921
1,112,248	FREMF Mortgage Trust, Series 2018-KF56-C (1 Month LIBOR USD + 5.80%, 5.80% Floor)	5.89% (a)	11/25/2028	1,123,630
500,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.24% (a)	12/15/2036	470,682
1,250,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (1 Month LIBOR USD + 5.00%, 5.00% Floor)	5.11% (a)	11/15/2036	1,253,804
1,000,000	GS Mortgage Securities Trust, Series 2019-SMP-F (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.21% (a)	08/15/2032	970,629

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(b)	05/05/2032	902,617
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-E	3.36% (a)(b)(i)	09/15/2047	1,182,274
1,250,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	5.36% (a)	11/15/2038	1,245,730
1,000,000	Morgan Stanley Capital Trust, Series 2012-C4-C	5.41% (a)(b)	03/15/2045	996,691
636,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.46% (a)	11/15/2034	582,227
810,080	Tharaldson Hotel Portfolio Trust, Series 2018-THL-F (1 Month LIBOR USD + 4.25%, 3.95% Floor)	4.36% (a)	11/11/2034	785,720
1,562,000	UBS Commercial Mortgage Trust, Series 2013-C5-D	4.08% (a)(b)	03/10/2046	1,362,080
1,222,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	4.96% (b)	08/15/2051	1,285,166
562,000	UBS Commercial Mortgage Trust, Series 2018-NYCH-G (1 Month LIBOR USD + 4.84%, 4.84% Floor)	4.95% (a)	02/15/2032	534,255
48,314,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-XB	0.36% (b)(c)	12/15/2049	770,439
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$26,748,647)				25,788,966
Non-Agency Residential Collateralized Mortgage Obligations - 22.1%				
1,000,000	AMSR Trust, Series 2020-SFR4-G2	4.87% (a)	11/17/2037	1,013,362
2,000,000	AMSR Trust, Series 2021-SFR1-G	4.61% (a)(b)	06/17/2038	2,032,850
1,100,000	Angel Oak Mortgage Trust LLC, Series 2019-2-B2	6.29% (a)(b)	03/25/2049	1,103,821
130,685	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (a)(h)	11/25/2070	130,893
1,761,903	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (d)	03/25/2037	1,793,962
1,227,152	Connecticut Avenue Securities Trust, Series 2020-R01-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.15% (a)	01/25/2040	1,232,941
1,250,000	Connecticut Avenue Securities Trust, Series 2021-R01-1M2 (Secured Overnight Financing Rate 30 Day Average + 1.55%)	1.60% (a)	10/25/2041	1,252,641
1,372,000	CSMC Trust, Series 2021-NQM4-B2	4.18% (a)(b)	05/25/2066	1,342,560
1,400,000	FMC GMSR Issuer Trust, Series 2021-GT1-B	4.36% (a)(b)	07/25/2026	1,388,768
1,750,000	FMC GMSR Issuer Trust, Series 2021-GT2-B	4.44% (a)(b)	10/25/2026	1,753,355
846,338	Homeward Opportunities Fund Trust, Series 2020-BPL1-A2	5.44% (a)(h)	08/25/2025	865,262
1,400,000	LHOME Mortgage Trust, Series 2021-RTL1-M	4.46% (a)(b)	09/25/2026	1,381,180
1,205,000	Progress Residential Trust, Series 2021-SFR1-H	5.00% (a)	04/17/2038	1,222,353
1,800,000	Progress Residential Trust, Series 2021-SFR6-G	4.00% (a)	07/17/2038	1,788,433
1,400,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(b)	03/25/2026	1,379,458
1,250,000	SG Residential Mortgage Trust, Series 2021-1-B2	4.30% (a)(b)	07/25/2061	1,228,714
1,600,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1	4.33% (a)(b)	06/25/2055	1,617,308
296,086	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(b)	03/25/2049	298,096
149,142	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(b)	03/25/2049	150,754
297,655	Velocity Commercial Capital Loan Trust, Series 2019-1-M6	6.79% (a)(b)	03/25/2049	300,780
1,400,000	Verus Securitization Trust, Series 2020-5-B2	4.71% (a)(b)	05/25/2065	1,396,811
1,500,000	Verus Securitization Trust, Series 2021-3-B2	3.96% (a)(b)	06/25/2066	1,474,033
1,300,000	Verus Securitization Trust, Series 2021-R1-B2	4.20% (a)(b)	10/25/2063	1,294,608
1,100,000	VOLT LLC, Series 2021-NPL5-A2	4.83% (a)(h)	03/27/2051	1,090,229
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$28,560,472)				28,533,172
US Corporate Bonds - 0.8%				
1,050,347	United Airlines Pass-Through Trust	3.65%	01/07/2026	1,044,996
Total US Corporate Bonds (Cost \$1,030,969)				1,044,996

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Mortgage Backed Obligations - 13.1%				
1,263,296	Federal Home Loan Mortgage Corporation, Pool SB8088	1.50%	02/01/2036	1,267,799
1,660,424	Federal Home Loan Mortgage Corporation, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (c)(g)	07/25/2050	350,434
2,135,627	Federal Home Loan Mortgage Corporation, Series 5037-IO	3.00% (c)	11/25/2050	322,941
5,313,839	Federal Home Loan Mortgage Corporation, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 2.50% Cap)	2.45% (c)(g)	06/25/2051	334,167
1,284,271	Federal National Mortgage Association, Pool MA4437	2.00%	10/01/2051	1,281,901
2,098,534	Federal National Mortgage Association, Series 2020-53-DI	3.00% (c)	08/25/2060	349,832
1,581,998	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (c)(g)	08/25/2050	317,436
1,435,328	Federal National Mortgage Association, Series 2020-77-S (-1 x Secured Overnight Financing Rate 30 Day Average + 4.15%, 4.15% Cap)	4.10% (c)(g)	11/25/2050	203,048
2,544,595	Federal National Mortgage Association, Series 2020-77-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 4.10%, 4.10% Cap)	4.05% (c)(g)	11/25/2050	348,832
1,151,252	Federal National Mortgage Association, Series 2020-M10-X2	1.70% (b)(c)	12/25/2030	140,412
2,838,386	Federal National Mortgage Association, Series 2020-M17-X1	1.34% (b)(c)	01/25/2028	167,352
4,003,807	Federal National Mortgage Association, Series 2021-21-GI	4.00% (c)	07/25/2043	677,999
1,300,000	Federal National Mortgage Association, Series 2021-DNA5-M2 (Secured Overnight Financing Rate 30 Day Average + 1.65%)	1.70% (a)	01/25/2034	1,306,434
3,078,499	Government National Mortgage Association, Series 2015-80-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.15% (c)(g)	06/20/2045	690,179
2,679,960	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	6.15% (c)(g)	08/20/2050	550,819
1,645,327	Government National Mortgage Association, Series 2020-112-MS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	08/20/2050	306,390
3,793,673	Government National Mortgage Association, Series 2020-129-SE (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.65% (c)(g)	09/20/2050	356,623
2,978,107	Government National Mortgage Association, Series 2020-138-IL	3.50% (c)	09/20/2050	343,795
1,635,196	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.25% (c)(g)	09/20/2050	319,660
2,163,110	Government National Mortgage Association, Series 2020-142-SD (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	09/20/2050	439,212
1,372,167	Government National Mortgage Association, Series 2020-160-LS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	10/20/2050	279,020
1,764,299	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	11/20/2050	348,816
1,708,728	Government National Mortgage Association, Series 2020-167-SD (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	11/20/2050	362,104
1,883,102	Government National Mortgage Association, Series 2020-175-BS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	11/20/2050	390,952
1,398,157	Government National Mortgage Association, Series 2020-188-LS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	11/20/2050	365,728
1,418,079	Government National Mortgage Association, Series 2020-189-SP (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	12/20/2050	249,717
3,019,548	Government National Mortgage Association, Series 2020-196-DI	2.50% (c)	12/20/2050	417,019
1,788,134	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.05% (c)(g)	07/20/2050	367,011

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,948,458	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 2.60% Cap)	2.50% (c)(g)	06/20/2051	348,199
3,480,782	Government National Mortgage Association, Series 2021-117-HI	3.50% (c)	07/20/2051	345,706
5,721,627	Government National Mortgage Association, Series 2021-125-AS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	3.20% (c)(g)	07/20/2051	353,922
3,941,977	Government National Mortgage Association, Series 2021-139-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 3.20%, 3.20% Cap)	3.15% (c)(g)	08/20/2051	418,570
2,765,658	Government National Mortgage Association, Series 2021-2-IO	0.91% (b)(c)	06/16/2063	217,609
3,248,924	Government National Mortgage Association, Series 2021-46-ES (-1 x 1 Month LIBOR USD + 2.80%, 2.80% Cap)	2.70% (c)(g)	03/20/2051	257,779
5,667,689	Government National Mortgage Association, Series 2021-59-S (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	2.55% (c)(g)	04/20/2051	344,283
3,543,213	Government National Mortgage Association, Series 2021-80-IO	0.91% (b)(c)	12/16/2062	293,238
4,508,313	Government National Mortgage Association, Series 2021-96-TS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	3.20% (c)(g)	06/20/2051	391,938
2,405,282	Government National Mortgage Association, Series 2021-98-SB (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	06/20/2051	385,266
2,320,953	Government National Mortgage Association, Series 2021-98-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	06/20/2051	386,045
2,372,994	Government National Mortgage Association, Series 2021-98-SW (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.20% (c)(g)	06/20/2051	406,404
Total US Government and Agency Mortgage Backed Obligations (Cost \$19,239,507)				17,004,591
US Government and Agency Obligations - 3.2%				
4,300,000	United States Treasury Notes	0.50%	08/31/2027	4,103,981
Total US Government and Agency Obligations (Cost \$4,306,457)				4,103,981
Short Term Investments - 14.3%				
6,156,163	First American Government Obligations Fund - Class U	0.03% (e)		6,156,163
6,154,938	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (e)		6,154,938
6,154,938	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (e)		6,154,938
Total Short Term Investments (Cost \$18,466,039)				18,466,039
Total Investments - 98.9% (Cost \$132,440,703)				127,881,812
Other Assets in Excess of Liabilities - 1.1%				1,391,644
NET ASSETS - 100.0%				\$ 129,273,456

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (c) Interest only security
- (d) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
- (e) Seven-day yield as of period end
- (f) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- (g) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (h) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- (i) Value determined using significant unobservable inputs.

INVESTMENT BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	22.1%
Non-Agency Commercial Mortgage Backed Obligations	19.9%
Collateralized Loan Obligations	16.3%
Short Term Investments	14.3%
US Government and Agency Mortgage Backed Obligations	13.1%
Asset Backed Obligations	9.2%
US Government and Agency Obligations	3.2%
Aerospace & Defense	0.8%
Other Assets and Liabilities	1.1%
	<u>100.0%</u>

DoubleLine Multi-Asset Trend Fund (Consolidated)

Schedule of Investments

December 31, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Obligations - 15.9%				
400,000	United States Treasury Notes	1.00% (c)	12/15/2024	400,484
300,000	United States Treasury Notes	1.25%	11/30/2026	299,860
1,460,000	United States Treasury Notes	0.75% (b)	11/15/2024	1,452,016
Total US Government and Agency Obligations (Cost \$2,157,618)				2,152,360
Affiliated Mutual Funds - 80.2%				
215,135	DoubleLine Floating Rate Fund (Class I)			2,052,385
221,114	Doubleline Income Fund (Class I)			2,014,344
689,286	DoubleLine Low Duration Bond Fund (Class I)			6,810,142
Total Affiliated Mutual Funds (Cost \$10,988,000)				10,876,871
Short Term Investments - 0.3%				
14,248	First American Government Obligations Fund - Class U	0.03% (a)(b)		14,248
14,248	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (a)(b)		14,248
14,249	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (a)(b)		14,249
Total Short Term Investments (Cost \$42,745)				42,745
Total Investments - 96.4% (Cost \$13,188,363)				13,071,976
Other Assets in Excess of Liabilities - 3.6%				495,441
NET ASSETS - 100.0%				\$ 13,567,417

- (a) Seven-day yield as of period end
- (b) All or a portion of this security is owned by DoubleLine Multi-Asset Trend Ltd., which is a wholly-owned subsidiary of the DoubleLine Multi-Asset Trend Fund.
- (c) All or a portion of this security has been pledged as collateral.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Affiliated Mutual Funds	80.2%
US Government and Agency Obligations	15.9%
Short Term Investments	0.3%
Other Assets and Liabilities	3.6%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Entry Fee ⁽³⁾	Exit Fee ⁽⁴⁾	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket ⁽²⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	03/16/2022	1,994,416	\$ 682,837
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket ⁽²⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	01/19/2022	792,512	23,308
BNP Paribas Multi-Asset Trend Index ER USD ex-Commodity Sub-Basket ⁽¹⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	01/19/2022	2,407,488	(44,380)
BNP Paribas Multi-Asset Trend Index ER USD ex-Commodity Sub-Basket ⁽¹⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	03/16/2022	8,069,672	(314,724)
									<u>\$ 347,041</u>

⁽¹⁾ The BNP Paribas Multi-Asset Trend Index aims to generate excess return by using a trend following strategy and to offer diversification in a multi-asset class universe. Ex-Commodity Sub-Basket Swap represents a swap on a basket of indices without commodities. Information on the sector constituents as of December 31, 2021, is available on the BNP Paribas website <https://marketing-indx.bnpparibas.com/multi-asset-trend/>.

⁽²⁾ All or a portion of this security is owned by DoubleLine Multi-Asset Trend Ltd., which is a wholly-owned subsidiary of the DoubleLine Multi-Asset Trend Fund. The BNP Paribas Multi-Asset Trend Index aims to generate excess return by using a trend following strategy and to offer diversification in a multi-asset class universe. Commodity Sub-Basket Swap represents a swap on a basket of commodity indices. Information on the sector constituents as of December 31, 2021, is available on the BNP Paribas website <https://marketing-indx.bnpparibas.com/multi-asset-trend/>.

⁽³⁾ Entry fee incurs when the Fund puts on new swap exposure. It is a trading cost and incorporated in the cost of the swap.

⁽⁴⁾ Exit fee incurs when the Fund terminates the swap exposure. It is incorporated into daily valuation of the swap.

A summary of the DoubleLine Multi-Asset Trend Fund's investments in affiliated mutual funds for the period ended December 31, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at December 31, 2021	Value at December 31, 2021	Change in Unrealized for the Period Ended December 31, 2021	Dividend Income Earned for the Period Ended December 31, 2021	Net Realized Gain (Loss) for the Period Ended December 31, 2021
DoubleLine Low Duration Bond Fund (Class I)	\$4,985,000	\$1,880,000	\$—	689,286	\$ 6,810,142	\$(54,858)	\$ 70,545	\$—
DoubleLine Floating Rate Fund (Class I)	1,495,283	554,000	—	215,135	2,052,385	3,102	41,767	—
Doubleline Income Fund (Class I)	1,495,166	554,000	—	221,114	2,014,344	(34,822)	63,537	—
	<u>\$7,975,449</u>	<u>\$2,988,000</u>	<u>\$—</u>	<u>1,125,535</u>	<u>\$10,876,871</u>	<u>\$(86,578)</u>	<u>\$175,849</u>	<u>\$—</u>

Notes to Schedule of Investments
December 31, 2021 (Unaudited)

1. Organization

DoubleLine Funds Trust, a Delaware statutory trust (the “Trust”), is an open-end investment management company registered under the Investment Company Act of 1940, as amended (the “1940 Act”). The Trust consists of 20 funds, DoubleLine Total Return Bond Fund, DoubleLine Core Fixed Income Fund, DoubleLine Emerging Markets Fixed Income Fund, DoubleLine Multi-Asset Growth Fund, DoubleLine Low Duration Bond Fund, DoubleLine Floating Rate Fund, DoubleLine Shiller Enhanced CAPE®, DoubleLine Flexible Income Fund, DoubleLine Low Duration Emerging Markets Fixed Income Fund, DoubleLine Selective Credit Fund, DoubleLine Long Duration Total Return Bond Fund, DoubleLine Strategic Commodity Fund, DoubleLine Global Bond Fund, DoubleLine Infrastructure Income Fund, DoubleLine Ultra Short Bond Fund, DoubleLine Shiller Enhanced International CAPE®, DoubleLine Real Estate and Income Fund (formerly known as DoubleLine Colony Real Estate and Income Fund), DoubleLine Emerging Markets Local Currency Bond Fund, DoubleLine Income Fund and DoubleLine Multi-Asset Trend Fund (each, a “Fund” and, collectively, the “Funds”).

Each Fund is classified as a diversified fund under the 1940 Act, except the DoubleLine Global Bond Fund, the DoubleLine Emerging Markets Local Currency Bond Fund and the DoubleLine Income Fund, which are classified as non-diversified funds. Currently under the 1940 Act, a diversified fund generally may not, with respect to 75% of its total assets, invest more than 5% of its total assets in the securities of any one issuer or own more than 10% of the outstanding voting securities of such issuer (except, in each case, U.S. Government securities, cash, cash items and the securities of other investment companies). The remaining 25% of a fund’s total assets is not subject to this limitation.

The Funds’ investment objectives and dates each share class commenced operations are as follows:

Fund Name	Investment Objective	Commencement of Operations			
		I Shares	N Shares	A Shares	R6 Shares
DoubleLine Total Return Bond Fund	Maximize total return	4/6/2010	4/6/2010	—	7/31/2019
DoubleLine Core Fixed Income Fund	Maximize current income and total return	6/1/2010	6/1/2010	—	7/31/2019
DoubleLine Emerging Markets Fixed Income Fund	Seek high total return from current income and capital appreciation	4/6/2010	4/6/2010	—	—
DoubleLine Multi-Asset Growth Fund (Consolidated)	Seek long-term capital appreciation	12/20/2010	—	12/20/2010	—
DoubleLine Low Duration Bond Fund	Seek current income	9/30/2011	9/30/2011	—	7/31/2019
DoubleLine Floating Rate Fund	Seek a high level of current income	2/1/2013	2/1/2013	—	—
DoubleLine Shiller Enhanced CAPE®	Seek total return which exceeds the total return of its benchmark index	10/31/2013	10/31/2013	—	7/31/2019
DoubleLine Flexible Income Fund	Seek long-term total return while striving to generate current income	4/7/2014	4/7/2014	—	7/31/2019
DoubleLine Low Duration Emerging Markets Fixed Income Fund	Seek long-term total return	4/7/2014	4/7/2014	—	—
DoubleLine Long Duration Total Return Bond Fund	Seek long-term total return	12/15/2014	12/15/2014	—	—
DoubleLine Strategic Commodity Fund (Consolidated)	Seek long-term total return	5/18/2015	5/18/2015	—	—
DoubleLine Global Bond Fund	Seek long-term total return	12/17/2015	12/17/2015	—	—
DoubleLine Infrastructure Income Fund	Seek long-term total return while striving to generate current income	4/1/2016	4/1/2016	—	—
DoubleLine Ultra Short Bond Fund	Seek to provide a level of current income consistent with limited price volatility	6/30/2016	6/30/2016	—	—
DoubleLine Shiller Enhanced International CAPE®	Seek total return which exceeds the total return of its benchmark index over a full market cycle	12/23/2016	12/23/2016	—	—
DoubleLine Real Estate and Income Fund	Seek total return which exceeds the total return of its benchmark index over a full market cycle	12/17/2018	12/17/2018	—	—
DoubleLine Emerging Markets Local Currency Bond Fund	Seek high total return from current income and capital appreciation	6/28/2019	6/28/2019	—	—
DoubleLine Income Fund	Maximize total return through investment principally in income-producing securities	9/3/2019	9/3/2019	—	—
DoubleLine Multi-Asset Trend Fund (Consolidated)	Seek total return (capital appreciation and current income) which exceeds the total return of its benchmark index over a full market cycle	2/26/2021	2/26/2021	—	—

2. Significant Accounting Policies

Each Fund is an investment company that applies the accounting and reporting guidance issued in Topic 946, “Financial Services—Investment Companies”, by the Financial Accounting Standards Board (“FASB”). The following is a summary of the significant accounting policies of the Funds. These policies are in conformity with accounting principles generally accepted in the United States of America (“US GAAP”).

A. Security Valuation. The Funds have adopted US GAAP fair value accounting standards which establish a definition of fair value and set out a hierarchy for measuring fair value. These standards require additional disclosures about the various inputs and valuation techniques used to develop the measurements of fair value and a discussion of changes in valuation techniques and related inputs during the period. These inputs are summarized in the three broad levels listed below:

- Level 1—Unadjusted quoted market prices in active markets for identical securities
- Level 2—Quoted prices for identical or similar assets in markets that are not active, or inputs derived from observable market data
- Level 3—Significant unobservable inputs (including the reporting entity’s estimates and assumptions)

Market values for domestic and foreign fixed income securities are normally determined on the basis of valuations provided by independent pricing services. Vendors typically value such securities based on one or more inputs described in the following table which is not intended to be a complete list. The table provides examples of inputs that are commonly relevant for valuing particular classes of fixed income securities in which the Funds are authorized to invest. However, these classifications are not exclusive, and any of the inputs may be used to value any other class of fixed-income securities. Securities that use similar valuation techniques and inputs as described in the following table are categorized as Level 2 of the fair value hierarchy. To the extent the significant inputs are unobservable, the values generally would be categorized as Level 3. Assets and liabilities may be transferred between levels.

<u>Fixed-income class</u>	<u>Examples of Inputs</u>
All	Benchmark yields, transactions, bids, offers, quotations from dealers and trading systems, new issues, spreads and other relationships observed in the markets among comparable securities; and proprietary pricing models such as yield measures calculated using factors such as cash flows, financial or collateral performance and other reference data (collectively referred to as “standard inputs”)
Corporate bonds and notes; convertible securities	Standard inputs and underlying equity of the issuer
US bonds and notes of government and government agencies	Standard inputs
Residential and commercial mortgage-backed obligations; asset-backed obligations (including collateralized loan obligations)	Standard inputs and cash flows, prepayment information, default rates, delinquency and loss assumptions, collateral characteristics, credit enhancements and specific deal information, trustee reports
Bank loans	Standard inputs

Investments in registered open-end management investment companies will be valued based upon the net asset value (“NAV”) of such investments and are categorized as Level 1 of the fair value hierarchy.

Common stocks, exchange-traded funds and financial derivative instruments, such as futures contracts or options contracts, that are traded on a national securities or commodities exchange, are typically valued at the last reported sales price, in the case of common stocks and exchange-traded funds, or, in the case of futures contracts or options contracts, the settlement price determined by the relevant exchange. To the extent these securities are actively traded and valuation adjustments are not applied, they are categorized as Level 1 of the fair value hierarchy.

Over-the-counter financial derivative instruments, such as forward currency exchange contracts, options contracts, or swap agreements, derive their values from underlying asset prices, indices, reference rates, other inputs or a combination of these factors. These instruments are normally valued on the basis of evaluations provided by independent pricing services or broker dealer quotations. Depending on the instrument and the terms of the transaction, the value of the derivative instruments can be estimated by a pricing service provider using a series of techniques, such as simulation pricing models. The pricing models use issuer details and other inputs that are observed from actively quoted markets such as indices, spreads, interest rates, curves, dividends and exchange rates. Derivatives that use similar valuation techniques and inputs as described above are normally categorized as Level 2 of the fair value hierarchy.

Securities may be fair valued by DoubleLine Capital LP (“DoubleLine Capital”) or DoubleLine Alternatives LP (“DoubleLine Alternatives”, formerly DoubleLine Commodity LP) (each, an “Adviser” and, collectively, the “Advisers”) in accordance with the fair valuation procedures approved by the Board of Trustees (the “Board”). The Adviser’s valuation committee is generally responsible for overseeing the day to day valuation processes and reports periodically to the Board. The Adviser’s valuation committee and the pricing group are authorized to make all necessary determinations of the fair values of portfolio securities and other assets for which market quotations or third party vendor prices are not readily available or if it is deemed that the prices obtained from brokers and dealers or independent pricing services are deemed to be unreliable indicators of market or fair value.

The following is a summary of the fair valuations according to the inputs used to value the Fund's investments as of December 31, 2021:

Category	DoubleLine Total Return Bond Fund	DoubleLine Core Fixed Income Fund	DoubleLine Emerging Markets Fixed Income Fund	DoubleLine Multi-Asset Growth Fund (Consolidated)	DoubleLine Low Duration Bond Fund	DoubleLine Floating Rate Fund
Investments in Securities						
Level 1						
Money Market Funds	\$ 1,118,086,033	\$ 237,487,663	\$ 12,216,818	\$ 5,050,345	\$ 515,277,655	\$ 38,977,992
Affiliated Mutual Funds	—	1,022,379,653	—	4,539,019	—	—
Common Stocks	—	2,141,785	1,859,970	—	727,136	13,226
Exchange Traded Funds	—	—	—	4,632,744	—	—
Real Estate Investment Trusts	—	—	—	2,048,120	—	—
Total Level 1	1,118,086,033	1,262,009,101	14,076,788	16,270,228	516,004,791	38,991,218
Level 2						
US Government and Agency Mortgage Backed Obligations	\$21,090,282,907	\$ 1,597,601,998	\$ —	\$ 5,477,185	\$ 325,414,275	\$ —
Non-Agency Residential Collateralized Mortgage Obligations	12,891,827,358	1,069,239,314	—	6,104,095	1,252,201,222	—
Non-Agency Commercial Mortgage Backed Obligations	5,552,680,861	949,053,506	—	—	1,189,912,413	1,494,876
US Government and Agency Obligations	3,824,340,613	2,281,306,196	—	—	609,901,841	—
Asset Backed Obligations	2,911,317,929	489,682,699	—	—	654,503,259	—
Collateralized Loan Obligations	1,455,324,601	399,103,628	—	—	1,266,427,427	7,426,182
US Corporate Bonds	14,556,581	1,628,664,444	—	—	403,575,921	32,106,200
Foreign Corporate Bonds	—	880,244,512	554,415,827	—	904,225,221	1,782,143
Bank Loans	—	515,135,224	—	—	486,477,393	305,905,475
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	276,892,538	303,975,082	—	166,431,875	—
Municipal Bonds	—	7,401,521	—	—	—	—
Other Short Term Investments	—	—	—	2,996,891	—	—
Total Level 2	47,740,330,850	10,094,325,580	858,390,909	14,578,171	7,259,070,847	348,714,876
Level 3						
Repurchase Agreements	\$ 361,062,689	\$ 30,088,558	\$ —	\$ —	\$ —	\$ —
Asset Backed Obligations	101,472,389	9,139,070	—	—	—	—
Non-Agency Residential Collateralized Mortgage Obligations	95,705,855	142,318	—	—	—	—
Collateralized Loan Obligations	508,893	—	—	160,982	—	—
Bank Loans	—	497,200	—	—	—	398,148
Common Stocks	—	1,917,764	—	—	—	1,099,017

Category	DoubleLine Total Return Bond Fund	DoubleLine Core Fixed Income Fund	DoubleLine Emerging Markets Fixed Income Fund	DoubleLine Multi-Asset Growth Fund (Consolidated)	DoubleLine Low Duration Bond Fund	DoubleLine Floating Rate Fund
Warrants	\$ —	\$ 12,614	\$ —	\$ —	\$ —	\$ —
Total Level 3	558,749,826	41,797,524	—	160,982	—	1,497,165
Total	\$49,417,166,709	\$11,398,132,205	\$872,467,697	\$31,009,381	\$7,775,075,638	\$389,203,259
Other Financial Instruments						
Level 1	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Level 1	—	—	—	—	—	—
Level 2						
Unfunded Loan Commitments	—	791,864	—	—	—	441,519
Futures Contracts	—	—	—	130,357	—	—
Excess Return Swaps	—	—	—	92,122	—	—
Total Level 2	—	791,864	—	222,479	—	441,519
Level 3	—	—	—	—	—	—
Total Level 3	—	—	—	—	—	—
Total	\$ —	\$ 791,864	\$ —	\$ 222,479	\$ —	\$ 441,519

Category	DoubleLine Shiller Enhanced CAPE®	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund
Investments in Securities						
Level 1						
Money Market Funds	\$ 584,073,798	\$ 40,556,118	\$ 5,205,941	\$ 990,996	\$ 26,347,877	\$ 17,780,186
Common Stocks	16,188	49,053	172,961	—	—	—
Affiliated Mutual Funds	—	45,328,316	—	—	—	—
Total Level 1	584,089,986	85,933,487	5,378,902	990,996	26,347,877	17,780,186
Level 2						
US Government and Agency Obligations	\$1,663,585,754	\$ —	\$ —	\$16,624,711	\$ —	\$233,430,149
Collateralized Loan Obligations	1,426,374,780	249,720,190	—	—	—	—
Non-Agency Residential Collateralized Mortgage Obligations	1,164,173,552	259,334,201	—	—	—	—
Non-Agency Commercial Mortgage Backed Obligations	1,125,239,864	186,222,227	—	—	—	—
Bank Loans	719,894,142	125,408,231	—	—	—	—
Asset Backed Obligations	677,803,306	68,001,860	—	—	—	—
Foreign Corporate Bonds	594,044,980	108,309,626	206,909,916	—	—	—
US Corporate Bonds	458,677,315	74,178,915	—	—	—	—
US Government and Agency Mortgage Backed Obligations	325,588,538	41,114,760	—	53,692,994	—	—
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	99,923,470	54,877,232	49,328,310	—	—	447,089,938
Other Short Term Investments	—	—	—	499,993	186,814,442	—
Total Level 2	8,255,305,701	1,167,167,242	256,238,226	70,817,698	186,814,442	680,520,087
Level 3						
Repurchase Agreements	38,685,288	—	—	—	—	—
Non-Agency Commercial Mortgage Backed Obligations	5,871,403	1,113,837	—	—	—	—

Category	DoubleLine Shiller Enhanced CAPE®	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund
Common Stocks	\$ 1,119,364	\$ 376,229	\$ —	\$ —	\$ —	\$ —
Bank Loans	405,520	108,715	—	—	—	—
Asset Backed Obligations	—	20,368,018	—	—	—	—
Non-Agency Residential Collateralized Mortgage Obligations	—	9,110,536	—	—	—	—
Collateralized Loan Obligations	—	72,699	—	—	—	—
Warrants	—	1,421	—	—	—	—
Total Level 3	46,081,575	31,151,455	—	—	—	—
Total	\$8,885,477,262	\$1,284,252,184	\$261,617,128	\$71,808,694	\$213,162,319	\$698,300,273
Other Financial Instruments						
Level 1	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Level 1	—	—	—	—	—	—
Level 2						
Excess Return Swaps	685,616,865	—	—	—	14,513,615	—
Unfunded Loan Commitments	36,438	198,535	—	—	—	—
Futures Contracts	—	—	—	483,307	—	—
Forward Currency Exchange Contracts	—	—	—	—	—	(242,964)
Total Level 2	685,653,303	198,535	—	483,307	14,513,615	(242,964)
Level 3	—	—	—	—	—	—
Total Level 3	—	—	—	—	—	—
Total	\$ 685,653,303	\$ 198,535	\$ —	\$ 483,307	\$ 14,513,615	\$ (242,964)

Category	DoubleLine Infrastructure Income Fund	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®	Doubleline Real Estate and Income Fund	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund
Investments in Securities						
Level 1						
Money Market Funds	\$ 24,450,347	\$ 1,305,764	\$ 2,375,669	\$ 546,632	\$ 206,264	\$18,466,039
Affiliated Mutual Funds	—	—	7,857,680	—	—	—
Total Level 1	24,450,347	1,305,764	10,233,349	546,632	206,264	18,466,039
Level 2						
Asset Backed Obligations	\$291,385,845	\$ —	\$ 2,351,007	\$ —	\$ —	\$ 3,407,976
US Corporate Bonds	179,903,176	10,559,706	5,678,680	3,900,670	—	1,044,996
Foreign Corporate Bonds	68,886,019	5,527,453	5,957,278	808,814	1,797,385	—
Commercial Paper	—	12,990,584	—	—	—	—
US Government and Agency Obligations	—	—	18,544,075	2,805,909	—	4,103,981
Collateralized Loan Obligations	—	—	17,504,050	4,696,937	—	21,018,352
Non-Agency Commercial Mortgage Backed Obligations	—	—	14,210,344	3,036,103	—	24,606,692
Non-Agency Residential Collateralized Mortgage Obligations	—	—	12,748,600	—	—	28,533,172
US Government and Agency Mortgage Backed Obligations	—	—	4,175,218	—	—	17,004,591
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	—	635,069	—	7,273,494	—

Category	DoubleLine Infrastructure Income Fund	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®	Doubleline Real Estate and Income Fund	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund
Total Level 2	\$540,175,040	\$29,077,743	\$ 81,804,321	\$15,248,433	\$9,070,879	\$ 99,719,760
Level 3						
Foreign Corporate Bonds	\$ 2,469,714	\$ —	\$ —	\$ —	\$ —	\$ —
Asset Backed Obligations	—	—	—	—	—	8,513,739
Non-Agency Commercial Mortgage Backed Obligations	—	—	—	—	—	1,182,274
Total Level 3	2,469,714	—	—	—	—	9,696,013
Total	\$567,095,101	\$30,383,507	\$ 92,037,670	\$15,795,065	\$9,277,143	\$127,881,812
Other Financial Instruments						
Level 1	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Level 1	—	—	—	—	—	—
Level 2						
Excess Return Swaps	—	—	6,925,970	2,858,451	—	—
Forward Currency Exchange Contracts	—	—	(5,323,406)	—	—	—
Total Level 2	—	—	1,602,564	2,858,451	—	—
Level 3	—	—	—	—	—	—
Total Level 3	—	—	—	—	—	—
Total	\$ —	\$ —	\$ 1,602,564	\$ 2,858,451	\$ —	\$ —

Category	DoubleLine Multi-Asset Trend Fund (Consolidated)
Investments in Securities	
Level 1	
Affiliated Mutual Funds	\$ 10,876,871
Money Market Funds	42,745
Total Level 1	10,919,616
Level 2	
US Government and Agency Obligations	\$ 2,152,360
Total Level 2	2,152,360
Level 3	—
Total	\$ 13,071,976
Other Financial Instruments	
Level 1	\$ —
Total Level 1	—
Level 2	
Excess Return Swaps	347,041
Total Level 2	347,041
Level 3	—
Total Level 3	—
Total	\$ 347,041

See the Schedules of Investments for further disaggregation of investment categories.

The following is a reconciliation of investments in which significant unobservable inputs (Level 3) were used in determining fair value:

DoubleLine Total Return Bond Fund	Fair Value as of 3/31/2021	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ^(c)	Net Accretion (Amortization)	Purchases ^(a)	Sales ^(b)	Transfers Into Level 3 ^(d)	Transfers Out of Level 3 ^(d)	Fair Value as of 12/31/2021	Net Change in Unrealized Appreciation (Depreciation) on securities held at 12/31/2021 ^(c)
Investments in Securities										
Repurchase Agreements	\$378,000,000	\$(10,939)	\$(1,224,371)	\$(3,211)	\$378,006,720	\$(393,705,510)	\$—	\$—	\$361,062,689	\$—
Asset Backed Obligations	—	—	(2,467,447)	—	103,939,836	—	—	—	101,472,389	—
Non-Agency Residential Collateralized Mortgage Obligations	71,682,524	264,853	(1,561)	407,071	4,341,894	(13,560,471)	32,571,545	—	95,705,855	(922,795)
Collateralized Loan Obligations	369,501	—	100,972	8,191	30,229	—	—	—	508,893	124,777
Total	\$450,052,025	\$253,914	\$(3,592,407)	\$412,051	\$486,318,679	\$(407,265,981)	\$32,571,545	\$—	\$558,749,826	\$(798,018)

DoubleLine Flexible Income Fund	Fair Value as of 3/31/2021	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ^(c)	Net Accretion (Amortization)	Purchases ^(a)	Sales ^(b)	Transfers Into Level 3 ^(d)	Transfers Out of Level 3 ^(d)	Fair Value as of 12/31/2021	Net Change in Unrealized Appreciation (Depreciation) on securities held at 12/31/2021 ^(c)
Investments in Securities										
Asset Backed Obligations	\$14,840,624	\$1	\$(1,153,473)	\$—	\$6,799,108	\$(118,242)	\$—	\$—	\$20,368,018	\$(1,067,237)
Non-Agency Residential Collateralized Mortgage Obligations	10,060,931	134,662	(6,935)	139,966	—	(1,218,088)	—	—	9,110,536	74,673
Non-Agency Commercial Mortgage Backed Obligations	1,178,250	1,252	(37,863)	7,582	—	(35,384)	—	—	1,113,837	(42,760)
Common Stocks	294,158	26,756	37,188	—	44,883	(26,756)	—	—	376,229	21,090
Bank Loans	136,307	10,171	(13,117)	2,946	—	(27,592)	—	—	108,715	(2,654)
Collateralized Loan Obligations	1,227,488	—	84,844	277	4,318	—	—	(1,244,228)	72,699	88,245
Warrants	—	—	1,421	—	—	—	—	—	1,421	—
Foreign Corporate Bonds	1,500	—	(1,500)	—	—	—	—	—	—	(1,500)
Total	\$27,739,258	\$172,842	\$(1,089,435)	\$150,771	\$6,848,309	\$(1,426,062)	\$—	\$(1,244,228)	\$31,151,455	\$(930,143)

DoubleLine Income Fund	Fair Value as of 3/31/2021	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ^(c)	Net Accretion (Amortization)	Purchases ^(a)	Sales ^(b)	Transfers Into Level 3 ^(d)	Transfers Out of Level 3 ^(d)	Fair Value as of 12/31/2021	Net Change in Unrealized Appreciation (Depreciation) on securities held at 12/31/2021 ^(e)
Investments in Securities										
Asset Backed Obligations	\$6,941,744	\$ 4	\$(1,034,621)	\$ (876)	\$2,953,961	\$(346,473)	\$—	\$—	\$8,513,739	\$(450,016)
Non-Agency Commercial Mortgage Backed Obligations	1,140,684	—	28,760	12,830	—	—	—	—	1,182,274	28,760
Total	<u>\$8,082,428</u>	<u>\$ 4</u>	<u>\$(1,005,861)</u>	<u>\$11,954</u>	<u>\$2,953,961</u>	<u>\$(346,473)</u>	<u>\$—</u>	<u>\$—</u>	<u>\$9,696,013</u>	<u>\$(421,256)</u>

^(a) Purchases include all purchases of securities, payups and corporate actions.

^(b) Sales include all sales of securities, maturities, and paydowns.

^(c) Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at December 31, 2021 may be due to a security that was not held or categorized as Level 3 at either period end.

^(d) Transfers into or out of Level 3 can be attributed to changes in the availability of pricing sources and/or in the observability of significant inputs used to measure the fair value of those instruments.

The following is a summary of quantitative information about Level 3 Fair Value Measurements:

DoubleLine Total Return Bond Fund	Fair Value as of 12/31/2021	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) ^(e)	Impact to valuation from an increase to input
Repurchase Agreements	\$361,062,689	Market Comparables	Market Quotes	\$99.66 (\$99.66)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Asset Backed Obligations	\$101,472,389	Market Comparables	Market Quotes	\$100.00 - \$6,197.75 (\$5,111.72)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Non-Agency Residential Collateralized Mortgage Obligations	\$ 95,705,855	Market Comparables	Market Quotes	\$13.18 - \$121.44 (\$85.44)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Collateralized Loan Obligations	\$ 508,893	Market Comparables	Market Quotes	\$26.99 (\$26.99)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security

DoubleLine Flexible Income Fund	Fair Value as of 12/31/2021	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average)^(e)	Impact to valuation from an increase to input
Asset Backed Obligations	\$20,368,018	Market Comparables	Market Quotes	\$78.63 - \$2,065.49 (\$276.88)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Non-Agency Residential Collateralized Mortgage Obligations	\$ 9,110,536	Market Comparables	Market Quotes	\$97.07 (\$97.07)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Non-Agency Commercial Mortgage Backed Obligations	\$ 1,113,837	Market Comparables	Market Quotes	\$79.87 (\$79.87)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Common Stocks	\$ 376,229	Market Comparables	Market Quotes	\$1.88 - \$34.50 (\$22.07)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Bank Loans	\$ 108,715	Market Comparables	Market Quotes	\$100.00 (\$100.00)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Collateralized Loan Obligations	\$ 72,699	Market Comparables	Market Quotes	\$26.99 (\$26.99)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Warrants	\$ 1,421	Intrinsic Value	Underlying Equity Price	\$0.00 - \$0.30 (\$0.30)	Significant changes in the Underlying Equity Price would have resulted in direct changes in the fair value of the security
Foreign Corporate Bonds	\$ —	Enterprise Values	EBITDA Multiples	5.5x (5.5x)	Significant changes in the EBITDA multiple would have resulted in direct changes in the fair value of the security
DoubleLine Income Fund	Fair Value as of 12/31/2021	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average)^(e)	Impact to valuation from an increase to input
Asset Backed Obligations	\$8,513,739	Market Comparables	Market Quotes	\$69.65 - \$11,331.87 (\$2,260.91)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Non-Agency Commercial Mortgage Backed Obligations	\$1,182,274	Market Comparables	Yields	12.62% (12.62%)	Increase in the yields would have resulted in the decrease in the fair value of the security

^(e) Unobservable inputs were weighted by the relative fair value of the instruments.