

## DoubleLine Total Return Bond Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 4.9%</b>				
3,596,243	AASET Ltd., Series 2018-1A-B	5.44% (a)	01/16/2038	2,848,811
34,511,556	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	33,890,382
24,009,218	AASET Trust, Series 2020-1A-A	3.35% (a)	01/16/2040	23,821,754
45,000,000	Affirm Asset Securitization Trust, Series 2020-A-A	2.10% (a)	02/18/2025	45,417,955
7,513,419	Affirm Asset Securitization Trust, Series 2020-Z1-A	3.46% (a)	10/15/2024	7,613,177
10,609,253	Affirm Asset Securitization Trust, Series 2020-Z2-A	1.90% (a)	01/15/2025	10,694,606
6,798,189	Aqua Finance Trust, Series 2017-A-A	3.72% (a)	11/15/2035	6,985,477
21,500,000	Bojangles LLC, Series 2020-1A-A2	3.83% (a)	10/20/2050	22,515,692
40,021,847	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	40,904,209
44,471,875	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	44,985,481
31,245,417	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	31,356,838
58,708,814	Castlelake Aircraft Securitization Trust, Series 2017-1-A	3.97%	07/15/2042	58,700,125
7,548,399	Castlelake Aircraft Securitization Trust, Series 2018-1-A	4.13% (a)	06/15/2043	7,542,209
18,757,500	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	18,945,807
2,661,164	CLUB Credit Trust, Series 2017-P2-C	4.91% (a)	01/15/2024	2,677,666
12,283,200	Coinstar Funding LLC, Series 2017-1A-A2	5.22% (a)	04/25/2047	12,291,214
4,498,129	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% (a)	05/25/2040	4,618,132
92,385	Consumer Loan Underlying Bond Credit Trust, Series 2018-6-PT	4.75% (a)(b)	06/17/2041	89,154
13,331,341	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	13,634,976
39,300,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	39,889,492
7,860,000	DB Master Finance LLC, Series 2019-1A-A2I	3.79% (a)	05/20/2049	7,999,686
24,858,600	Dividend SLR, Series 2019-1-A	3.67% (a)	08/22/2039	26,409,473
36,784,375	Domino's Pizza Master Issuer LLC, Series 2019-1A-A2	3.67% (a)	10/25/2049	39,941,508
2,005,092	Earnest Student Loan Program LLC, Series 2016-B-A2	3.02% (a)	05/25/2034	2,005,357
2,660,517	Earnest Student Loan Program LLC, Series 2016-D-A2	2.72% (a)	01/25/2041	2,665,127
34,526,312	ECAF Ltd., Series 2015-1A-A2	4.95% (a)	06/15/2040	32,558,140
3,499,306	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	3,522,146
572,189	Foundation Finance Trust, Series 2016-1A-A	3.96% (a)	06/15/2035	575,231
5,744,997	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	5,935,459
24,099,442	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(c)	12/15/2044	23,992,995
30,725,139	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	31,144,506
23,064,038	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	22,011,280
3,982,623	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	4,148,602
10,104,775	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	10,514,425
12,061,447	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (a)	12/15/2038	12,091,686
25,345,847	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	25,033,130
47,640,000	JACK, Series 2019-1A-A23	4.97% (a)	08/25/2049	52,613,111
10,550,000	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	11,352,389
56,114,750	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	60,165,887
20,908,830	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	20,937,767
7,148,098	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	7,137,948

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
68,760,981	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% (a)	01/15/2042	68,244,036
8,855,774	LendingClub Receivables Trust, Series 2020-3-A	3.50% (a)	01/16/2046	8,970,598
12,629,821	LendingClub Receivables Trust, Series 2020-5A-A	3.50% (a)	03/15/2046	12,720,685
1,950,000	Loanpal Solar Loan Ltd., Series 2021-1GS-B	2.84% (a)	01/20/2048	1,947,208
14,855,699	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	14,690,177
20,401,610	Mosaic Solar Loan Trust, Series 2017-2A-A	3.82% (a)	06/22/2043	21,706,346
11,925,392	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	12,876,897
15,027,712	Mosaic Solar Loan Trust, Series 2018-2GS-A	4.20% (a)	02/22/2044	16,378,168
2,557,885	Mosaic Solar Loan Trust, Series 2019-1A-A	4.37% (a)	12/21/2043	2,814,163
23,000,000	Navient Private Education Loan Trust, Series 2017-A-B	3.91% (a)	12/16/2058	23,475,550
30,000,000	Navient Private Education Loan Trust, Series 2018-BA-B	4.13% (a)	12/15/2059	30,643,134
15,800,000	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	16,338,240
5,963,747	Newtek Small Business Loan Trust, Series 2018-1-A (Prime Rate - 0.55%)	2.70% (a)	02/25/2044	5,878,450
11,287,485	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	11,647,771
46,965,516	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	46,974,486
17,301,525	Primose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	18,006,673
13,761,744	Prosper Trust, Series 2019-ST1-A	4.50% (a)	07/15/2025	13,969,174
19,245,770	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	18,533,042
44,000,000	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	43,718,928
11,187,836	Renew, Series 2017-2A-A	3.22% (a)	09/22/2053	11,660,310
45,040,103	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	44,000,037
16,832,409	Sapphire Aviation Finance Ltd., Series 2020-1A-B	4.34% (a)	03/15/2040	14,736,909
17,046,000	SBA Tower Trust	1.88% (a)	01/15/2026	17,282,530
9,306,675	ServiceMaster Funding LLC, Series 2020-1-A2II	3.34% (a)	01/30/2051	9,818,336
26,680,952	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	26,099,521
6,998,959	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-B	2.32% (a)	07/20/2037	7,123,761
3,905,083	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-C	3.51% (a)	07/20/2037	4,038,634
7,197,179	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	0.41%	06/15/2039	6,997,952
5,563,168	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	0.39%	12/15/2039	5,457,544
33,577,178	SLVRR, Series 2019-1-A	3.97% (a)	07/15/2044	33,433,636
47,487,210	SoFi Alternative Trust, Series 2021-1-PT2	4.61% (a)(b)	05/25/2030	49,907,396
77,160,710	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	76,836,327
62,401,033	SoFi Alternative Trust, Series 2021-A-PT2	1.48% (a)(b)	03/15/2047	62,138,699
35,069,235	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	35,310,125
44,940,598	SoFi Alternative Trust, Series 2021-B-PT2	1.76% (a)(b)	02/15/2047	45,249,295
258,599	SoFi Consumer Loan Program LLC, Series 2016-1-A	3.26% (a)	08/25/2025	259,122
404,792	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% (a)	09/25/2026	405,550
3,591,413	SoFi Professional Loan Program, Series 2016-A-A2	2.76% (a)	12/26/2036	3,630,953
20,000,000	SoFi Professional Loan Program, Series 2017-E-B	3.49% (a)	11/26/2040	20,954,294
13,000,000	SoFi Professional Loan Program, Series 2017-E-C	4.16% (a)	11/26/2040	13,623,063
22,800,000	SoFi Professional Loan Program, Series 2018-A-B	3.61% (a)	02/25/2042	23,810,744
18,000,000	SoFi Professional Loan Program, Series 2018-B-BFX	3.83% (a)	08/25/2047	18,773,386
18,723,128	Springleaf Funding Trust, Series 2017-AA-A	2.68% (a)	07/15/2030	18,766,433
23,600,427	Sprite Ltd., Series 2017-1-A	4.25% (a)	12/15/2037	23,501,872

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19,790,000	Stack Infrastructure Issuer LLC, Series 2020-1A-A2	1.89% (a)	08/25/2045	19,908,518
21,839,603	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	21,954,720
42,108,512	Sunbird Engine Finance LLC, Series 2020-1A-A	3.67% (a)	02/15/2045	41,214,675
13,602,552	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	14,821,022
15,171,232	Sunnova Helios Issuer LLC, Series 2019-AA-A	3.75% (a)	06/20/2046	15,922,187
31,076,897	Sunnova Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	31,893,728
47,148,212	Sunnova Sol LLC, Series 2020-1A-A	3.35% (a)	02/01/2055	49,410,100
32,428,500	Taco Bell Funding LLC, Series 2018-1A-A2I	4.32% (a)	11/25/2048	32,632,605
18,425,000	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	18,609,060
3,915,313	TAL Advantage VII LLC, Series 2020-1A-B	3.29% (a)	09/20/2045	3,997,423
11,872,864	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	12,087,183
9,995,561	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	10,088,145
3,255,230	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	3,338,608
24,108,768	Upgrade Master Credit Pass-Thru Trust, Series 2021-PT1-A	10.92% (a)	08/15/2027	25,953,089
10,000,000	Upgrade Master Pass-Thru Trust Series, Series 2021-PT4-A	10.92% (a)	08/15/2027	10,094,470
4,784,994	Upgrade Master Pass-Thru Trust, Series 2019-ST2-A	3.90% (a)	09/15/2025	4,832,121
25,608,474	Upgrade Master Pass-Thru Trust, Series 2021-PT1-A	5.11% (a)	04/15/2027	25,984,919
19,782,033	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	14.18% (a)	07/15/2027	19,904,167
2,235,820	Upgrade Receivables Trust, Series 2019-1A-C	5.15% (a)	03/15/2025	2,238,962
20,728,910	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	21,094,813
16,415,035	Upstart Pass-Through Trust, Series 2021-ST1-A	2.75% (a)	02/20/2027	16,566,825
12,480,283	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	12,633,980
18,406,250	Vantage Data Centers Issuer LLC, Series 2019-1A-A2	3.19% (a)	07/15/2044	19,068,794
32,425,000	Vantage Data Centers Issuer LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	32,302,936
17,806,680	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	19,408,474
21,798,720	VR Funding LLC, Series 2020-1A-A	2.79% (a)	11/15/2050	21,446,742
33,894,859	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% (a)(b)	09/14/2022	34,531,906
6,590,047	Wave LLC, Series 2019-1-A	3.60% (a)	09/15/2044	6,565,091
19,845,000	Wendy's Funding LLC, Series 2019-1A-A2II	4.08% (a)	06/15/2049	21,370,243
49,242,577	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	49,539,215
10,473,750	Wingstop Funding LLC, Series 2020-1A-A2	2.84% (a)	12/05/2050	10,915,674
13,488,913	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	13,388,758
<b>Total Asset Backed Obligations (Cost \$2,404,271,692)</b>				<b>2,439,248,318</b>
<b>Bank Loans - 0.1%</b>				
11,146,667	Aligned Energy LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00% (d)	09/02/2023	11,144,437
26,853,333	Aligned Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00% (d)	09/02/2023	26,847,963
<b>Total Bank Loans (Cost \$38,000,000)</b>				<b>37,992,400</b>
<b>Collateralized Loan Obligations - 3.0%</b>				
2,000,000	Anchorage Capital Ltd., Series 2014-3RA-B (3 Month LIBOR USD + 1.50%)	1.68% (a)	01/28/2031	2,000,651
36,000,000	Anchorage Capital Ltd., Series 2018-10A-A1A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.38% (a)	10/15/2031	36,017,266
3,000,000	Apidos Ltd., Series 2013-12A-CR (3 Month LIBOR USD + 1.80%)	1.98% (a)	04/15/2031	2,977,630

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10,450,000	Bain Capital Credit Ltd., Series 2019-3A-B2 (3 Month LIBOR USD + 1.87%, 1.87% Floor)	2.06% (a)	10/21/2032	10,460,589
5,000,000	BlueMountain Ltd., Series 2018-2A-B (3 Month LIBOR USD + 1.70%, 1.70% Floor)	1.86% (a)	08/15/2031	5,006,723
5,065,000	CFIP Ltd., Series 2017-1A-C (3 Month LIBOR USD + 2.10%)	2.29% (a)	01/18/2030	5,057,880
61,250,000	CVP Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.38% (a)	01/20/2031	61,332,890
3,500,000	Dryden Ltd., Series 2017-53A-B (3 Month LIBOR USD + 1.40%)	1.58% (a)	01/15/2031	3,500,304
35,250,000	Elevation Ltd., Series 2014-2A-A1R (3 Month LIBOR USD + 1.23%)	1.41% (a)	10/15/2029	35,259,489
25,500,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.30% (a)	07/15/2031	25,505,715
20,250,000	Fort Washington, Series 2019-1A-A (3 Month LIBOR USD + 1.42%, 1.42% Floor)	1.61% (a)	10/20/2032	20,297,546
76,100,000	Greywolf Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	1.21% (a)	04/26/2031	76,172,295
1,855,206	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	5.18% (a)(d)	04/28/2025	468,838
5,000,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	3.83% (a)	10/22/2025	4,609,328
18,489,088	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	1.09% (a)	10/18/2027	18,507,581
13,000,000	Halsey Point Ltd., Series 2019-1A-B1 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.39% (a)	01/20/2033	13,021,265
30,106,944	Harbourview Ltd., Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	1.32% (a)	07/18/2031	30,025,378
10,000,000	Highbridge Loan Management Ltd., Series 7A-2015-BR (3 Month LIBOR USD + 1.18%)	1.34% (a)	03/15/2027	9,973,000
6,000,000	Jamestown Ltd., Series 2018-11A-A2 (3 Month LIBOR USD + 1.70%)	1.89% (a)	07/14/2031	6,010,846
56,695,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	04/25/2030	56,680,504
5,000,000	Jamestown Ltd., Series 2018-6RA-A2A (3 Month LIBOR USD + 1.78%, 1.78% Floor)	1.96% (a)	04/25/2030	5,004,595
9,500,000	Jamestown Ltd., Series 2019-14A-A2 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.39% (a)	10/20/2032	9,525,762
4,500,000	Jamestown Ltd., Series 2019-1A-A2 (3 Month LIBOR USD + 2.15%, 2.15% Floor)	2.34% (a)	04/20/2032	4,561,427
12,950,000	Kayne Ltd., Series 2019-5A-B1 (3 Month LIBOR USD + 2.00%, 2.00% Floor)	2.18% (a)	07/24/2032	12,978,215
30,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	10/15/2031	30,023,436
12,500,000	Marble Point Ltd., Series 2020-2A-A (3 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% (a)	10/15/2031	12,571,000
54,500,000	Midocean Credit Partners, Series 2018-9A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.34% (a)	07/20/2031	54,534,024
83,000,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	1.19% (a)	07/20/2030	83,000,057
55,000,000	MP Ltd.	0.01% (a)(e)	07/25/2034	55,000,000
65,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	1.44% (a)	10/20/2030	65,052,000
55,000,000	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	1.46% (a)	07/25/2029	55,065,509
30,000,000	Nassau Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	1.33% (a)	07/15/2031	29,893,210

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19,280,834	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	1.43% (a)	11/15/2030	19,298,607
38,668,291	Northwoods Capital Ltd., Series 2018-11BA-A1 (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.29% (a)	04/19/2031	38,701,505
75,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	07/15/2031	75,099,619
28,000,000	Prudential PLC, Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	1.33% (a)	07/15/2031	28,008,400
2,500,000	Regatta Funding Ltd., Series 2018-1A-B (3 Month LIBOR USD + 1.65%)	1.84% (a)	07/17/2031	2,497,565
20,000,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	1.37% (a)	10/25/2031	20,027,492
39,000,000	Rockford Tower Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%)	1.26% (a)	05/20/2031	38,990,250
50,000,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.34% (a)	04/18/2031	50,021,641
36,500,000	Sound Point Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.39%, 1.39% Floor)	1.58% (a)	07/20/2032	36,549,741
18,000,000	Sound Point Ltd., Series 2018-2A-C (3 Month LIBOR USD + 1.95%)	2.13% (a)	07/26/2031	17,882,581
28,000,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.36% (a)	10/26/2031	28,027,994
30,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.26% (a)	04/21/2031	29,962,500
34,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	06/15/2031	33,927,801
10,000,000	Steele Creek Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.38% (a)	04/15/2032	9,995,197
75,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.39% (a)	10/20/2031	75,000,601
25,000,000	Wellfleet Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.29% (a)	07/17/2031	25,010,063
46,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.39% (a)	10/20/2031	46,043,700
4,000,000	Wind River Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.00%)	2.19% (a)	10/18/2030	3,962,322
6,971,311	Wind River Ltd., Series 2014-1A-ARR (3 Month LIBOR USD + 1.05%, 1.05% Floor)	1.24% (a)	07/18/2031	6,971,497
40,000,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.32% (a)	01/15/2031	40,014,174
<b>Total Collateralized Loan Obligations (Cost \$1,460,099,398)</b>				<b>1,466,088,203</b>

**Non-Agency Commercial Mortgage Backed Obligations - 9.0%**

850,000	1211 Avenue of the Americas Trust, Series 2015-1211-C	4.28% (a)(b)	08/10/2035	918,158
7,949,000	20 Times Square Trust, Series 2018-20TS-F	3.20% (a)(b)	05/15/2035	7,696,282
5,856,000	20 Times Square Trust, Series 2018-20TS-G	3.20% (a)(b)	05/15/2035	5,433,194
2,010,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.48% (a)	12/18/2037	2,005,019
260,094,137	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	1.09% (a)(b)(f)	05/15/2053	18,529,809
3,725,000	Arbor Realty Ltd., Series 2019-FL1-B (1 Month LIBOR USD + 1.70%)	1.77% (a)	05/15/2037	3,734,312
2,531,000	Arbor Realty Ltd., Series 2020-FL1-AS (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.52% (a)	02/15/2035	2,534,695

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,725,000	Arbor Realty Ltd., Series 2020-FL1-B (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.92% (a)	02/15/2035	6,748,255
6,300,000	Arbor Realty Ltd., Series 2021-FL1-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.57% (a)	12/15/2035	6,324,022
2,700,000	Arbor Realty Ltd., Series 2021-FL1-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	12/15/2035	2,711,980
2,837,533	Ashford Hospitality Trust, Series 2018-ASHF-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	0.97% (a)	04/15/2035	2,839,486
11,007,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	12/15/2036	10,555,305
29,257,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.02% (a)	06/15/2035	29,297,421
28,877,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.37% (a)	06/15/2035	28,880,038
13,685,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.47% (a)	06/15/2035	13,475,990
35,435,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-D	3.29% (a)(b)	01/15/2032	36,085,023
7,505,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-E	3.29% (a)(b)	01/15/2032	7,421,646
12,135,791	Banc of America Commercial Mortgage Trust, Series 2007-5-XW	0.00% (a)(b)(f)	02/10/2051	121
4,000,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-B	4.50% (b)	09/15/2048	4,217,791
54,972,865	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-XA	0.94% (b)(f)	09/15/2048	1,560,333
5,018,000	Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor)	2.17% (a)	09/15/2035	4,982,127
6,530,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.57% (a)	03/15/2036	6,532,978
1,057,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.42% (a)	03/15/2036	1,052,613
1,645,145	Bancorp Commercial Mortgage Trust, Series 2019-CRE6-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.17% (a)	09/15/2036	1,645,728
1,614,000	BANK, Series 2017-BNK4-C	4.37% (b)	05/15/2050	1,745,535
38,621,816	BANK, Series 2017-BNK4-XA	1.55% (b)(f)	05/15/2050	2,226,065
4,916,000	BANK, Series 2017-BNK5-B	3.90% (b)	06/15/2060	5,403,657
1,960,000	BANK, Series 2017-BNK5-C	4.40% (b)	06/15/2060	2,138,621
86,792,064	BANK, Series 2017-BNK5-XA	1.20% (b)(f)	06/15/2060	3,656,888
149,816,066	BANK, Series 2018-BN10-XA	0.87% (b)(f)	02/15/2061	6,120,226
94,111,399	BANK, Series 2019-BN16-XA	1.12% (b)(f)	02/15/2052	5,545,138
43,097,000	BANK, Series 2019-BN19-AS	3.45%	08/15/2061	47,240,471
1,099,000	BANK, Series 2019-BN20-AS	3.24% (b)	09/15/2062	1,180,178
1,704,000	BANK, Series 2019-BN20-C	3.77% (b)	09/15/2062	1,800,419
5,000,000	BANK, Series 2019-BN21-C	3.52% (b)	10/17/2052	5,221,616
55,780,778	BANK, Series 2020-BN27-XA	1.27% (b)(f)	04/15/2063	4,916,707
62,007,000	BANK, Series 2020-BN30-XB	0.83% (b)(f)	12/15/2053	3,759,695
12,089,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.27% (a)	08/15/2036	12,111,030
13,777,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.77% (a)	08/15/2036	13,800,840
28,585,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.57% (a)	08/15/2036	28,570,247



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
30,209,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELFC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.57% (a)	08/15/2036	30,066,809
185,870,313	Barclays Commercial Mortgage Trust, Series 2019-C4-XA	1.74% (b)(f)	08/15/2052	19,196,760
74,584,464	Barclays Commercial Mortgage Trust, Series 2019-C5-XA	1.02% (b)(f)	11/15/2052	4,167,407
12,406,000	BBCMS Mortgage Trust, Series 2017-DELFC-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.92% (a)	08/15/2036	12,430,911
13,279,071	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.07% (a)	10/15/2037	13,322,948
67,548,000	BBCMS Mortgage Trust, Series 2018-CBM-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.07% (a)	07/15/2037	67,644,877
21,385,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	3.62% (a)	07/15/2037	21,287,249
9,135,000	BBCMS Mortgage Trust, Series 2018-TALL-A (1 Month LIBOR USD + 0.72%, 0.72% Floor)	0.79% (a)	03/15/2037	9,089,650
5,775,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	3.31% (a)	03/15/2037	5,294,771
11,799,000	BBCMS Mortgage Trust, Series 2020-C6-F5TB	3.81% (a)(b)	02/15/2053	12,134,417
12,497,250	BBCMS Mortgage Trust, Series 2020-C6-F5TC	3.81% (a)(b)	02/15/2053	12,093,386
189,033,151	BBCMS Mortgage Trust, Series 2020-C6-XA	1.17% (b)(f)	02/15/2053	14,005,731
138,148,238	BBCMS Mortgage Trust, Series 2021-C9-XA	1.77% (b)(f)	02/15/2054	17,322,187
68,467,000	BBCMS Mortgage Trust, Series 2021-C9-XB	1.12% (b)(f)	02/15/2054	5,946,277
4,125,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.83% (a)	08/15/2036	4,129,241
37,440,790	Benchmark Mortgage Trust, Series 2018-B7-XA	0.60% (b)(f)	05/15/2053	939,438
30,619,323	Benchmark Mortgage Trust, Series 2018-B8-XA	0.83% (b)(f)	01/15/2052	1,223,236
133,478,914	Benchmark Mortgage Trust, Series 2019-B15-XA	0.94% (b)(f)	12/15/2072	7,353,207
80,449,337	Benchmark Mortgage Trust, Series 2019-B9-XA	1.21% (b)(f)	03/15/2052	5,406,895
4,585,000	Benchmark Mortgage Trust, Series 2020-B16-B	3.18% (b)	02/15/2053	4,919,596
75,323,611	Benchmark Mortgage Trust, Series 2020-B16-XA	1.05% (b)(f)	02/15/2053	5,155,427
75,494,083	Benchmark Mortgage Trust, Series 2020-B17-XA	1.54% (b)(f)	03/15/2053	6,556,042
13,462,000	Benchmark Mortgage Trust, Series 2020-B18-AGND	3.74% (a)	07/15/2053	14,102,618
2,432,000	Benchmark Mortgage Trust, Series 2020-B18-AGNE	3.76% (a)	07/15/2053	2,495,808
91,462,221	Benchmark Mortgage Trust, Series 2020-B18-XA	1.92% (b)(f)	07/15/2053	10,336,868
239,423,083	Benchmark Mortgage Trust, Series 2020-B19-XA	1.89% (b)(f)	09/15/2053	26,522,930
71,108,329	Benchmark Mortgage Trust, Series 2020-B22-XA	1.64% (b)(f)	01/15/2054	8,513,388
276,099,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.61% (b)(f)	09/15/2043	10,465,257
233,318,593	Benchmark Mortgage Trust, Series 2021-B24-XA	1.27% (b)(f)	03/15/2054	20,170,509
672,000	BFLD, Series 2019-DPLO-B (1 Month LIBOR USD + 1.34%, 1.34% Floor)	1.41% (a)	10/15/2034	673,284
3,801,000	BFLD, Series 2019-DPLO-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.31% (a)	10/15/2034	3,784,417
75,399,000	BHMS Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.32% (a)	07/15/2035	75,564,229
8,730,000	BHMS Trust, Series 2018-ATLS-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	07/15/2035	8,746,846
27,680,000	Bremar Hotels and Resorts Trust, Series 2018-PRME-A (1 Month LIBOR USD + 0.82%, 0.82% Floor)	0.89% (a)	06/15/2035	27,719,898
1,544,680	Bsprt Issuer Ltd., Series 2018-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.12% (a)	09/15/2035	1,546,997

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,333,000	Bsprt Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.22% (a)	05/15/2029	3,342,632
9,834,000	Bsprt Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.17% (a)	03/15/2036	9,842,644
7,809,000	BX Commercial Mortgage Trust, Series 2018-BIOA-E (1 Month LIBOR USD + 1.95%, 1.98% Floor)	2.02% (a)	03/15/2037	7,836,649
17,006,744	BX Trust, Series 2017-APPL-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	17,077,771
18,319,122	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.12% (a)	07/15/2034	18,392,955
63,983,750	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	64,329,550
37,720,963	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	1.16% (a)	09/15/2037	37,361,704
2,014,000	BX Trust, Series 2019-ATL-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.31% (a)	10/15/2036	1,992,855
8,600,959	BX Trust, Series 2019-MMP-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	08/15/2036	8,548,550
173,184,000	BX Trust, Series 2019-OC11-E	4.08% (a)(b)	12/09/2041	181,382,946
326,679,000	BX Trust, Series 2019-OC11-XB	0.32% (a)(b)(f)	12/09/2041	5,438,748
20,366,000	BX Trust, Series 2021-SOAR-J (1 Month LIBOR USD + 3.75%, 3.75% Floor)	3.85% (a)	06/15/2038	20,454,796
3,450,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	4.08% (a)	06/15/2023	3,465,070
47,291,539	CD Commercial Mortgage Trust, Series 2017-CD6-XA	1.06% (b)(f)	11/13/2050	1,802,205
5,175,000	CD Mortgage Trust, Series 2017-CD6-C	4.41% (b)	11/13/2050	5,582,232
5,394,250	CF Trust, Series 2019-MF1-A (1 Month LIBOR USD + 1.05%, 2.05% Floor)	2.05% (a)	08/21/2032	5,401,627
4,517,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-AM	3.69%	05/10/2058	4,872,815
7,155,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-C	5.01% (b)	05/10/2058	7,925,274
85,075,915	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.80% (b)(f)	05/10/2058	5,454,983
43,075,928	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.76% (b)(f)	06/15/2050	2,807,426
5,275,000	CHCP Ltd., Series 2021-FL1-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.77% (a)	02/15/2038	5,300,051
4,125,000	CHCP Ltd., Series 2021-FL1-C (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.22% (a)	02/15/2038	4,145,877
24,799,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.07% (a)	11/15/2036	24,905,889
172,358,498	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.90% (a)(b)(f)	09/10/2045	2,401,850
141,866,100	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.30% (b)(f)	03/10/2047	3,549,859
74,341,888	Citigroup Commercial Mortgage Trust, Series 2014-GC21-XA	1.32% (b)(f)	05/10/2047	2,142,957
173,524,299	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.11% (b)(f)	10/10/2047	4,649,774
6,265,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-B	3.77%	02/10/2048	6,635,003
9,978,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-C	4.57% (b)	02/10/2048	10,583,675
3,685,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% (a)(b)	02/10/2048	3,674,328
190,924,005	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.48% (b)(f)	02/10/2048	7,657,962
4,404,000	Citigroup Commercial Mortgage Trust, Series 2015-GC29-C	4.29% (b)	04/10/2048	4,718,095
14,310,000	Citigroup Commercial Mortgage Trust, Series 2015-GC33-C	4.73% (b)	09/10/2058	14,485,054
165,609,959	Citigroup Commercial Mortgage Trust, Series 2015-GC33-XA	1.03% (b)(f)	09/10/2058	5,240,330
102,932,273	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	2.01% (b)(f)	05/10/2049	7,500,726



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
201,355,243	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.38% (b)(f)	02/10/2049	9,259,381
37,931,694	Citigroup Commercial Mortgage Trust, Series 2016-GC37-XA	1.85% (b)(f)	04/10/2049	2,506,811
97,668,594	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.86% (b)(f)	04/15/2049	5,739,944
54,958,640	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.11% (b)(f)	07/10/2049	4,101,124
35,717,969	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.63% (b)(f)	10/10/2049	1,936,089
46,100,810	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.26% (b)(f)	04/14/2050	2,235,166
3,625,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-D	3.42% (a)(b)	11/10/2042	3,551,461
7,800,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-E	3.42% (a)(b)	11/10/2042	7,491,165
23,804,000	Citigroup Commercial Mortgage Trust, Series 2020-555-E	3.62% (a)(b)	12/10/2041	21,733,649
4,175,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.62% (a)(b)	12/10/2041	3,645,778
17,251,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46-B	3.15% (b)	02/15/2053	18,326,300
51,988,000	CLNC Ltd., Series 2019-FL1-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.37% (a)	08/20/2035	52,140,689
32,731,000	CLNC Ltd., Series 2019-FL1-AS (1 Month LIBOR USD + 1.55%, 1.55% Floor)	1.67% (a)	08/20/2035	32,805,168
29,797,989	CLNC Ltd., Series 2019-FL1-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.02% (a)	08/20/2035	29,709,072
30,132,825	Commercial Mortgage Pass-Through Certificates, Series 2012-CR2-XA	1.78% (b)(f)	08/15/2045	294,862
134,631,818	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3-XA	2.00% (b)(f)	10/15/2045	1,986,250
96,205,536	Commercial Mortgage Pass-Through Certificates, Series 2012-LC4-XA	2.28% (a)(b)(f)	12/10/2044	300,806
116,779,049	Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	0.88% (b)(f)	08/10/2046	1,596,825
182,978,270	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.28% (b)(f)	10/10/2046	4,030,005
843,000	Commercial Mortgage Pass-Through Certificates, Series 2013-CR13-C	5.05% (b)	11/10/2046	907,673
1,305,049	Commercial Mortgage Pass-Through Certificates, Series 2014-CR14-A2	3.15%	02/10/2047	1,304,936
3,675,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR16-C	5.09% (b)	04/10/2047	3,886,733
7,635,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.86% (b)	08/10/2047	8,080,453
30,400,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C	4.66% (b)	11/10/2047	31,666,884
93,232,300	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA	1.23% (b)(f)	06/10/2047	2,424,786
833,000	Commercial Mortgage Pass-Through Certificates, Series 2015-3BP-F	3.35% (a)(b)	02/10/2035	804,188
905,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-C	4.24% (b)	03/10/2048	966,058
180,096,104	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA	1.02% (b)(f)	03/10/2048	4,379,883
5,360,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-C	4.43% (b)	05/10/2048	5,768,709
9,110,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B	4.62% (b)	10/10/2048	10,059,947
81,355,493	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	1.07% (b)(f)	10/10/2048	2,661,122

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
17,822,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.45% (b)	02/10/2048	18,497,807
331,025,370	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	1.16% (b)(f)	02/10/2048	8,729,371
26,930,000	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.79% (b)	02/10/2049	29,325,310
1,403,000	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-C	4.83% (b)	02/10/2049	1,504,706
1,617,000	Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D	4.34% (a)(b)	10/10/2029	1,671,900
5,524,000	Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-E	4.13% (a)(b)	10/10/2029	5,566,480
5,248,500	Commercial Mortgage Pass-Through Certificates, Series 2018-COR3-C	4.71% (b)	05/10/2051	5,809,344
18,570,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.07% (a)	09/15/2033	18,527,961
1,425,600	Core Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	12/15/2031	1,420,226
147,561,481	Credit Suisse Mortgage Capital Certificates, Series 2014-USA-X1	0.69% (a)(b)(f)	09/15/2037	2,965,233
21,821,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-A (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.05% (a)	05/15/2036	21,908,367
21,723,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	05/15/2036	21,806,067
4,606,000	CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.40% (b)	04/15/2050	4,431,213
13,360,000	CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	3.85% (b)	06/15/2057	14,047,705
9,205,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-B	4.27% (b)	08/15/2048	9,758,537
9,759,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.71% (b)	11/15/2048	10,485,604
287,679,534	CSAIL Commercial Mortgage Trust, Series 2015-C4-XA	0.97% (b)(f)	11/15/2048	8,986,274
9,425,000	CSAIL Commercial Mortgage Trust, Series 2016-C5-C	4.78% (b)	11/15/2048	10,187,472
2,085,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-C	4.53% (b)	11/15/2049	2,200,876
184,592,631	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.37% (b)(f)	06/15/2050	7,963,012
4,399,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-B	3.89% (b)	11/15/2050	4,701,723
5,511,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-C	4.25% (b)	11/15/2050	5,566,049
90,773,286	CSAIL Commercial Mortgage Trust, Series 2017-CX10-XA	0.85% (b)(f)	11/15/2050	3,211,477
1,677,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.05% (b)	11/15/2051	1,862,139
15,894,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	17,116,943
26,480,983	CSAIL Commercial Mortgage Trust, Series 2019-C17-XA	1.51% (b)(f)	09/15/2052	2,303,827
7,924,000	CSAIL Commercial Mortgage Trust, Series 2019-C18-B	3.59%	12/15/2052	8,614,245
253,692,112	CSAIL Commercial Mortgage Trust, Series 2019-C18-XA	1.21% (b)(f)	12/15/2052	16,826,003
3,652,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-C	3.73% (b)	03/15/2053	3,821,301
268,505,488	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.24% (b)(f)	03/15/2053	21,706,333
81,465,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-XB	0.15% (b)(f)	03/15/2053	678,783
4,847,000	CSMC Mortgage-Backed Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	5,002,878
3,799,000	CSMC Trust, Series 2017-CALI-E	3.90% (a)(b)	11/10/2032	3,901,785
6,050,000	CSMC Trust, Series 2017-CALI-F	3.90% (a)(b)	11/10/2032	5,962,970
12,164,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.22% (a)	07/15/2032	11,960,923
18,903,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.62% (a)	07/15/2032	17,931,240

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,818,000	CSMC Trust, Series 2017-MOON-D	3.30% (a)(b)	07/10/2034	3,857,584
4,673,000	CSMC Trust, Series 2017-MOON-E	3.30% (a)(b)	07/10/2034	4,597,963
34,600,000	CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 3.97%, 4.73% Floor)	4.72% (a)	07/15/2022	34,677,047
33,136,000	CSMC Trust, Series 2020-NET-A	2.26% (a)	08/15/2037	34,248,535
12,769,000	CSMC Trust, Series 2020-NET-B	2.82% (a)	08/15/2037	13,291,449
144,920,000	CSMC Trust, Series 2020-NET-X	1.38% (a)(b)(f)	08/15/2037	6,915,974
70,500,000	CSMC Trust, Series 2020-WHHQ-A (1 Month LIBOR USD + 3.42%, 4.42% Floor)	4.42% (a)	02/10/2023	70,837,469
59,938,379	DBJPM Mortgage Trust, Series 2020-C9-XA	1.83% (b)(f)	09/15/2053	6,143,240
5,118,000	DBUBS Mortgage Trust, Series 2017-BRBK-E	3.65% (a)(b)	10/10/2034	5,269,015
17,163,305	DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor)	1.12% (a)	12/19/2030	17,214,424
108,050,002	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.54% (b)(f)	05/10/2049	5,663,603
5,750,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(b)	05/10/2041	5,754,096
11,475,000	DOLP Trust, Series 2021-NYC-F	3.70% (a)(b)	05/10/2041	10,996,639
6,625,000	Exantas Capital Corporation Ltd., Series 2020-RSO8-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.87% (a)	03/15/2035	6,646,624
18,991,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-E	4.09% (a)(b)	12/10/2036	19,736,750
5,044,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-F	4.09% (a)(b)	12/10/2036	5,137,497
6,520,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (a)(b)	12/10/2036	6,579,558
1,832,752	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	2.79% (a)	08/25/2024	1,836,377
5,279,536	FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.74% (a)	08/25/2024	5,290,059
18,328,350	FREMF Mortgage Trust, Series 2018-KC02-C	0.00% (a)(g)	08/25/2025	14,196,194
3,015,000	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.27% (a)	12/16/2036	3,009,682
6,053,000	GB Trust, Series 2020-FLIX-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.42% (a)	08/15/2037	6,079,864
2,373,718	GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.39% (a)	02/22/2036	2,382,026
20,365,000	Grace Trust, Series 2020-GRCE-D	2.77% (a)(b)	12/10/2040	20,233,811
68,881,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	2.81% (a)	12/15/2036	67,769,509
75,048,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.20% (a)	12/15/2036	73,855,735
25,725,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	09/15/2037	25,807,011
14,873,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	09/15/2037	14,928,417
9,980,847	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% (a)	04/10/2034	10,094,207
7,968,000	GS Mortgage Securities Corporation Trust, Series 2019-BOCA-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.27% (a)	06/15/2038	8,000,694
7,561,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-D	3.35% (a)(b)	02/10/2037	7,782,878
8,967,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-E	3.35% (a)(b)	02/10/2037	9,013,832
6,760,500	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.35% (a)(b)	02/10/2037	6,685,562
3,004,363	GS Mortgage Securities Corporation, Series 2011-GC3-X	0.42% (a)(b)(f)	03/10/2044	24
20,969,011	GS Mortgage Securities Corporation, Series 2013-GC10-XA	1.63% (b)(f)	02/10/2046	399,426
208,750,968	GS Mortgage Securities Corporation, Series 2015-GC28-XA	1.13% (b)(f)	02/10/2048	6,247,019

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
218,654,096	GS Mortgage Securities Corporation, Series 2015-GC32-XA	0.88% (b)(f)	07/10/2048	5,597,720
156,685,795	GS Mortgage Securities Corporation, Series 2015-GC34-XA	1.38% (b)(f)	10/10/2048	6,711,918
203,421,414	GS Mortgage Securities Corporation, Series 2018-GS9-XA	0.58% (b)(f)	03/10/2051	5,114,157
16,399,000	GS Mortgage Securities Corporation, Series 2018-LUAU-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.07% (a)	11/15/2032	16,447,302
34,121,000	GS Mortgage Securities Corporation, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	0.97% (a)	07/15/2031	34,060,237
3,897,000	GS Mortgage Securities Corporation, Series 2018-TWR-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	07/15/2031	3,847,563
11,950,000	GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.17% (a)	07/15/2031	11,534,107
11,242,000	GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.87% (a)	07/15/2031	10,646,725
4,648,000	GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	4.00% (a)	07/15/2031	4,119,228
23,022,000	GS Mortgage Securities Corporation, Series 2019-SOHO-E (1 Month LIBOR USD + 1.87%, 1.88% Floor)	1.95% (a)	06/15/2036	22,660,253
55,791,508	GS Mortgage Securities Trust, Series 2012-GC6-XA	2.06% (a)(b)(f)	01/10/2045	91,331
14,645,000	GS Mortgage Securities Trust, Series 2015-GC28-C	4.46% (b)	02/10/2048	15,669,024
65,983,956	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (b)(f)	11/10/2048	1,914,109
41,256,717	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.90% (b)(f)	05/10/2049	2,876,612
273,160,426	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.34% (b)(f)	10/10/2049	14,183,937
50,475,016	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.62% (b)(f)	11/10/2049	1,359,751
188,485,721	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.26% (b)(f)	08/10/2050	9,720,322
98,700,000	GS Mortgage Securities Trust, Series 2017-GS7-XB	0.49% (b)(f)	08/10/2050	1,899,699
3,443,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSA	5.07% (a)(b)	03/10/2033	3,751,258
6,834,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSB	5.07% (a)(b)	03/10/2033	7,203,548
9,287,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSC	5.07% (a)(b)	03/10/2033	9,470,469
8,990,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSD	5.07% (a)(b)	03/10/2033	8,905,371
11,236,750	GS Mortgage Securities Trust, Series 2018-GS10-WLSE	5.07% (a)(b)	03/10/2033	10,874,578
9,793,000	GS Mortgage Securities Trust, Series 2018-GS9-C	4.51% (b)	03/10/2051	10,765,915
60,782,202	GS Mortgage Securities Trust, Series 2019-GC38-XA	1.12% (b)(f)	02/10/2052	3,781,237
17,125,687	GS Mortgage Securities Trust, Series 2019-GC39-XA	1.29% (b)(f)	05/10/2052	1,164,946
181,996,093	GS Mortgage Securities Trust, Series 2020-GC45-XA	0.79% (b)(f)	02/13/2053	8,612,547
56,326,595	GS Mortgage Securities Trust, Series 2020-GSA2-XA	1.85% (a)(b)(f)	12/12/2053	7,245,329
4,628,000	GS Mortgage-Backed Securities Trust, Series 2015-GC32-C	4.57% (b)	07/10/2048	4,966,390
5,692,000	Hilton USA Trust, Series 2016-SFP-A	2.83% (a)	11/05/2035	5,720,969
33,600,610	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2036	33,037,498
6,560,215	IMT Trust, Series 2017-APTS-BFL (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.02% (a)	06/15/2034	6,555,668
2,053,896	IMT Trust, Series 2017-APTS-CFL (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.17% (a)	06/15/2034	2,055,732
2,365,000	J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-D (1 Month LIBOR USD + 1.66%, 1.66% Floor)	1.73% (a)	07/15/2036	2,356,468
376,162	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2004-CBX-X1	1.15% (a)(b)(f)	01/12/2037	9
404,709	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2006-LDP8-X	0.30% (b)(f)	05/15/2045	3

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,066,898	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB18-X	1.06% (b)(f)	06/12/2047	138
46,866,852	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB20-X1	0.00% (a)(b)(f)	02/12/2051	469
119,270,291	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C6-XA	1.70% (b)(f)	05/15/2045	898,308
244,129,545	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C8-XA	1.89% (b)(f)	10/15/2045	3,193,800
69,127,392	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-CBX-XA	1.54% (b)(f)	06/15/2045	335,482
14,535,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2014-C20-B	4.40% (b)	07/15/2047	15,617,523
58,280,214	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	1.07% (b)(f)	01/15/2049	2,006,763
1,130,205	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	06/15/2032	1,128,437
28,097,865	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.07% (a)	06/15/2032	28,154,471
9,343,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-MINN-E (1 Month LIBOR USD + 2.50%, 3.50% Floor)	3.50% (a)	11/15/2035	8,508,841
860,494	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-C	5.57% (a)(b)	07/15/2046	864,528
1,975,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C5-C	5.61% (a)(b)	08/15/2046	1,973,613
4,857,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WIKI-E	4.14% (a)(b)	10/05/2031	4,779,405
6,954,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-B (1 Month LIBOR USD + 1.25%, 1.14% Floor)	1.32% (a)	02/15/2035	6,963,829
905,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-C (1 Month LIBOR USD + 1.45%, 1.34% Floor)	1.52% (a)	02/15/2035	906,369
1,145,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% (a)(b)	01/05/2031	1,134,207
5,831,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(b)	07/05/2033	6,027,812
6,097,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% (a)(b)	07/05/2033	6,228,254
13,604,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-COR6-AS	3.41% (b)	11/13/2052	14,822,023
7,366,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-C	3.82% (a)(b)	01/10/2037	7,018,111
40,424,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	40,873,681
74,728,220	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.96% (b)(f)	02/15/2047	1,305,599
3,396,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.80% (b)	08/15/2047	3,596,747
170,993,653	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.99% (b)(f)	11/15/2047	4,146,989
6,499,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.52% (b)	01/15/2048	6,786,896
182,704,728	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	1.10% (b)(f)	01/15/2048	5,019,794
13,992,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.44% (b)	02/15/2048	14,341,671
10,425,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (a)(b)	02/15/2048	9,323,465



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
305,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	316,669
20,569,088	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.29% (b)	10/15/2048	21,251,634
33,122,892	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	1.11% (b)(f)	10/15/2048	932,923
40,083,469	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.79% (b)(f)	05/15/2048	876,577
143,908,955	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.65% (b)(f)	07/15/2048	2,557,089
23,865,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.80% (b)	11/15/2048	20,572,659
68,989,779	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.36% (b)(f)	11/15/2048	2,071,328
17,630,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.77% (b)	12/15/2048	18,805,854
32,345,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.89% (b)	03/15/2049	35,483,264
21,430,190	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-XA	1.42% (b)(f)	03/15/2049	922,171
120,118,325	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.71% (b)(f)	06/15/2049	6,552,899
153,538,039	JPMBB Commercial Mortgage Securities Trust, Series 2017-C5-XA	1.09% (b)(f)	03/15/2050	6,591,895
1,725,000	JPMCC Commercial Mortgage Securities Trust, Series 2017-JP5-C	4.02% (b)	03/15/2050	1,831,233
92,570,451	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.65% (b)(f)	06/13/2052	8,436,834
1,844,000	JPMDB Commercial Mortgage Securities Trust, Series 2018-C8-C	4.90% (b)	06/15/2051	2,051,438
1,435,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-B	3.29% (b)	05/13/2053	1,546,270
281,540,241	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-XA	1.78% (b)(f)	05/13/2053	29,776,822
11,956,151	KKR Industrial Portfolio Trust, Series 2020-AIP-C (1 Month LIBOR USD + 1.63%, 1.63% Floor)	1.71% (a)	03/15/2037	11,989,987
10,520,449	KKR Industrial Portfolio Trust, Series 2020-AIP-F (1 Month LIBOR USD + 3.43%, 3.43% Floor)	3.50% (a)	03/15/2037	10,577,339
10,500,000	KKR Industrial Portfolio Trust, Series 2021-KDIP-F (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.12% (a)	12/15/2037	10,503,235
3,500,000	KREF Ltd., Series 2018-FL1-AS (1 Month LIBOR USD + 1.35%, 1.35% Floor)	1.43% (a)	06/15/2036	3,513,342
4,443,784	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.63% (a)(b)(f)	11/15/2038	667
23,953,000	LMREC, Inc., Series 2019-CRE3-A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.49% (a)	12/22/2035	23,988,906
1,155,154	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.20% (a)	05/15/2028	1,155,154
24,463,000	LoanCore Issuer Ltd., Series 2019-CRE2-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.20% (a)	05/15/2036	24,492,111
45,101,000	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.57% (a)	05/15/2036	45,112,501
12,625,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.77% (a)	05/15/2036	12,625,114
20,389,368	LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.14% (a)(b)(f)	03/10/2050	570,401
5,731,000	Manhattan West Mortgage Trust, Series 2020-1MW-C	2.41% (a)(b)	09/10/2039	5,812,603
3,510,000	Manhattan West Mortgage Trust, Series 2020-1MW-D	2.41% (a)(b)	09/10/2039	3,490,628
3,202,756	Marathon CRE, Series 2018-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.23% (a)	06/15/2028	3,207,566
3,559,000	MBRT, Series 2019-MBR-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.92% (a)	11/15/2036	3,568,732



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,350,000	Merit Commercial mortgage Pass-Through Certificates, Series 2020-HILL-E (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.17% (a)	08/15/2037	10,437,851
5,950,000	Merit Commercial Mortgage Pass-Through Certificates, Series 2020-HILL-F (1 Month LIBOR USD + 4.10%, 4.10% Floor)	4.17% (a)	08/15/2037	6,013,076
170,880,000	Merit Commercial mortgage Pass-Through Certificates, Series 2020-HILL-XCP	0.74% (a)(b)(f)	08/15/2037	802,914
2,710,133	Merrill Lynch Mortgage Investors Trust, Series 1998-C1-IO	1.89% (b)(f)	11/15/2026	137
9,655,349	MF1 Ltd., Series 2020-FL3-A (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.17% (a)	07/15/2035	9,779,585
10,000,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.97% (a)	07/15/2036	10,025,630
10,000,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/15/2036	10,025,630
3,600,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.82% (a)	07/15/2036	3,609,227
6,055,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL6-D (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.65% (a)	07/16/2036	6,081,763
12,625,000	MFT Trust, Series 2020-ABC-A	3.36% (a)	02/10/2042	13,315,057
5,326,000	MFT Trust, Series 2020-ABC-B	3.59% (a)(b)	02/10/2042	5,621,314
12,835,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.87% (a)	04/15/2038	12,868,117
1,000,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (a)(b)	02/12/2040	918,765
11,401,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% (a)(b)	10/15/2030	9,850,536
136,274,180	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.74% (b)(f)	10/15/2046	1,446,332
29,607,498	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.46% (b)(f)	02/15/2046	468,574
13,450,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.68% (b)	10/15/2047	14,048,688
37,950,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	39,990,374
20,087,700	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B	4.16%	02/15/2048	21,579,284
5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.61% (b)	02/15/2048	5,737,929
199,595,638	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.42% (b)(f)	02/15/2048	6,946,327
10,616,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-C	4.28% (b)	07/15/2050	11,152,308
8,460,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.68% (b)	10/15/2048	9,123,306
10,056,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-B	4.66% (b)	12/15/2047	10,971,084
19,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.66% (b)	12/15/2047	20,426,700
1,517,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-D	3.24% (a)(b)	12/15/2047	1,443,842
148,349,677	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.35% (b)(f)	01/15/2049	6,043,276
7,564,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	4.43% (b)	11/15/2049	7,831,590

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
43,381,383	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA	1.43% (b)(f)	05/15/2050	2,462,622
10,779,000	Morgan Stanley Capital Trust	3.58% (b)	06/15/2054	10,997,876
18,801,004	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.71% (a)(b)(f)	11/12/2041	256
9,900,000	Morgan Stanley Capital Trust, Series 2007-T27-B	6.21% (a)(b)	06/11/2042	10,105,894
7,137,000	Morgan Stanley Capital Trust, Series 2015-UBS8-B	4.32% (b)	12/15/2048	7,372,457
26,047,869	Morgan Stanley Capital Trust, Series 2015-UBS8-XA	1.03% (b)(f)	12/15/2048	847,837
12,140,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	11/15/2034	12,053,308
17,935,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2034	17,566,023
9,187,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.42% (a)	11/15/2034	8,612,528
147,356,816	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.51% (b)(f)	06/15/2050	8,480,414
8,000,000	Morgan Stanley Capital Trust, Series 2018-MP-E	4.42% (a)(b)	07/11/2040	7,414,724
5,679,000	Morgan Stanley Capital Trust, Series 2018-SUN-D (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.72% (a)	07/15/2035	5,682,805
10,525,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.62% (a)	07/15/2035	10,512,715
10,748,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	07/15/2035	10,617,937
5,305,000	Morgan Stanley Capital Trust, Series 2019-H7-AS	3.52%	07/15/2052	5,800,566
78,894,320	Morgan Stanley Capital Trust, Series 2019-L2-XA	1.19% (b)(f)	03/15/2052	5,153,338
3,845,000	Morgan Stanley Capital Trust, Series 2019-L3-AS	3.49%	11/15/2052	4,206,746
157,217,379	Morgan Stanley Capital Trust, Series 2019-L3-XA	0.76% (b)(f)	11/15/2052	7,506,957
1,315,000	Morgan Stanley Capital Trust, Series 2019-PLND-B (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.37% (a)	05/15/2036	1,297,307
6,002,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	05/15/2036	5,576,611
2,200,000	Morgan Stanley Capital Trust, Series 2020-HR8-B	2.70%	07/15/2053	2,256,156
5,650,000	Morgan Stanley Capital Trust, Series 2020-HR8-C	3.71% (b)	07/15/2053	6,108,716
24,004,000	Morgan Stanley Capital Trust, Series 2020-L4-B	3.08%	02/15/2053	25,167,114
288,064,256	Morgan Stanley Capital Trust, Series 2020-L4-XA	1.20% (b)(f)	02/15/2053	23,001,153
4,661,000	Morgan Stanley Capital, Series 2017-HR2-C	4.36% (b)	12/15/2050	5,104,842
7,794,000	MRCO Mortgage Trust, Series 2019-PARK-F	2.72% (a)	12/15/2036	7,630,378
32,926,000	MRCO Mortgage Trust, Series 2019-PARK-G	2.72% (a)	12/15/2036	31,628,446
1,160,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	10/15/2037	1,164,310
14,406,848	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.02% (a)	06/15/2035	14,238,236
13,188,800	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-D	3.75% (a)	12/15/2038	13,447,467
14,792,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	02/15/2036	14,834,838
3,725,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	02/15/2036	3,728,963
4,425,000	NLY Commercial Mortgage Trust, Series 2019-FL2-C (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.42% (a)	02/15/2036	4,418,836
6,901,000	One Market Plaza Trust, Series 2017-1MKT-C	4.02% (a)	02/10/2032	7,046,176

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,000,000	PFP Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.92% (a)	04/14/2038	2,002,030
37,079,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	34,703,200
7,562,909	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.33%, 3.18% Floor)	3.41% (a)	11/11/2034	7,457,662
12,261,000	TPG Real Estate Finance Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.28% (a)	03/15/2038	12,315,402
3,150,000	TRTX Issuer Ltd., Series 2019-FL3-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	10/15/2034	3,161,025
31,066,000	TRTX Issuer Ltd., Series 2019-FL3-AS (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.57% (a)	10/15/2034	31,165,038
24,930,000	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	2.97% (a)	03/15/2038	25,055,702
8,000,000	UBS Commercial Mortgage Trust, Series 2017-C1-C	4.44%	06/15/2050	7,982,285
99,529,389	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.68% (b)(f)	06/15/2050	6,790,462
1,154,000	UBS Commercial Mortgage Trust, Series 2017-C2-C	4.30% (b)	08/15/2050	1,228,308
6,857,000	UBS Commercial Mortgage Trust, Series 2017-C3-B	4.09% (b)	08/15/2050	7,391,765
12,460,871	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.23% (b)(f)	08/15/2050	609,876
3,561,000	UBS Commercial Mortgage Trust, Series 2017-C4-B	4.24% (b)	10/15/2050	3,849,320
4,100,000	UBS Commercial Mortgage Trust, Series 2017-C5-C	4.46% (b)	11/15/2050	4,347,567
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.59% (b)	12/15/2050	3,179,102
8,530,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.86% (b)	02/15/2051	9,583,116
1,500,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	5.04% (b)	03/15/2051	1,669,615
43,282,439	UBS Commercial Mortgage Trust, Series 2018-C9-XA	1.04% (b)(f)	03/15/2051	2,157,902
8,350,000	UBS Commercial Mortgage Trust, Series 2019-C17-AS	3.20%	10/15/2052	8,899,560
14,858,000	UBS Commercial Mortgage Trust, Series 2019-C18-AS	3.38% (b)	12/15/2052	16,099,011
9,705,000	UBS Commercial Mortgage Trust, Series 2019-C18-B	3.68% (b)	12/15/2052	10,617,777
66,243,918	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.98% (a)(b)(f)	08/10/2049	992,526
4,346,710	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	4,635,838
11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% (b)	02/15/2048	11,968,047
371,414,443	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.35% (b)(f)	02/15/2048	13,624,373
3,187,500	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	3,210,477
218,332,827	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	1.03% (b)(f)	02/15/2048	5,615,149
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.76% (b)	11/15/2048	10,228,602
127,324,672	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.12% (b)(f)	11/15/2048	4,494,166
239,343,280	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.45% (b)(f)	04/15/2050	7,990,787
12,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.71% (b)	09/15/2058	12,795,974
6,657,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.44% (b)	07/15/2058	7,117,063
1,794,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.85% (b)	12/15/2048	1,959,314
98,814,158	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.07% (b)(f)	12/15/2048	3,665,225
14,269,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.87% (b)	01/15/2059	15,230,722
4,250,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-B	4.09%	06/15/2049	4,440,007
5,888,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.23% (b)	06/15/2049	5,574,920
2,390,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	2,526,107
10,988,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-C	4.63% (b)	12/15/2049	11,797,105
1,640,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC24-C	4.60% (b)	10/15/2049	1,709,077
2,155,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.46% (b)	11/15/2049	2,326,257

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
133,544,987	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.75% (b)(f)	11/15/2049	6,909,618
208,027,542	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA	1.25% (b)(f)	09/15/2050	10,696,547
1,904,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-C	4.30% (b)	12/15/2050	2,068,308
50,049,719	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	1.02% (b)(f)	12/15/2050	2,388,988
162,406,599	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.82% (b)(f)	03/15/2051	6,215,024
135,627,460	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-XA	1.58% (b)(f)	05/15/2052	11,737,350
3,193,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (b)	06/15/2052	3,492,984
49,128,204	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.51% (b)(f)	06/15/2052	4,083,453
24,972,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-AS	3.14%	08/15/2052	26,632,114
81,723,789	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.76% (b)(f)	08/15/2052	8,324,630
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C53-C	3.58% (b)	10/15/2052	5,314,065
143,328,875	Wells Fargo Commercial Mortgage Trust, Series 2019-C54-XA	0.97% (b)(f)	12/15/2052	8,621,604
28,088,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-AS	2.94%	02/15/2053	29,507,360
52,886,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XB	0.95% (b)(f)	02/15/2053	3,395,687
7,034,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-B	3.87% (b)	06/15/2053	7,848,439
4,872,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-C	3.87% (b)	06/15/2053	5,264,264
163,727,225	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	1.55% (b)(f)	06/15/2053	15,963,355
119,327,434	Wells Fargo Commercial Mortgage Trust, Series 2020-C57-XA	2.23% (b)(f)	08/15/2053	17,876,491
97,507,511	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	2.01% (b)(f)	07/15/2053	13,436,389
2,022,574	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.87% (a)	02/15/2040	2,041,021
659,041	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.57% (a)	02/15/2040	668,119
1,658,965	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	3.72% (a)	02/15/2040	1,684,454
195,917	WF-RBS Commercial Mortgage Trust, Series 2011-C4-XA	0.36% (a)(b)(f)	06/15/2044	1
43,053,550	WF-RBS Commercial Mortgage Trust, Series 2012-C6-XA	2.29% (a)(b)(f)	04/15/2045	164,318
85,362,872	WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA	1.94% (a)(b)(f)	08/15/2045	859,664
33,734,303	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	2.03% (a)(b)(f)	11/15/2045	556,208
97,456,789	WF-RBS Commercial Mortgage Trust, Series 2013-C18-XA	0.95% (b)(f)	12/15/2046	1,644,125
149,215,487	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.18% (b)(f)	03/15/2047	2,893,900
10,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-B	4.21% (b)	08/15/2047	10,553,534
8,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C25-C	4.46% (b)	11/15/2047	8,224,342
177,453,517	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.95% (b)(f)	11/15/2047	4,131,011
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$4,776,586,811)</b>				<b>4,442,331,423</b>
<b>Non-Agency Residential Collateralized Mortgage Obligations - 25.7%</b>				
106,869,184	ABFC Trust, Series 2007-WMC1-A1A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.34%	06/25/2037	94,997,620
12,875,000	Accredited Mortgage Loan Trust, Series 2006-1-M2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.60%	04/25/2036	10,058,057
1,814,139	ACE Securities Corporation Home Equity Loan Trust, Series 2007- ASPI-A2C (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.35%	03/25/2037	1,117,306
13,693,932	ACE Securities Corporation Home Equity Loan Trust, Series 2007- HE1-A2B (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.21%	01/25/2037	10,168,357
3,191,008	ACE Securities Corporation Home Equity Loan Trust, Series 2007- HE1-A2C (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.26%	01/25/2037	2,391,639
2,991,571	ACE Securities Corporation Home Equity Loan Trust, Series 2007- HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.34%	01/25/2037	2,274,963

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
78,499,143	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	11/25/2036	34,132,762
4,345,967	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.16%	11/25/2036	2,275,905
4,698,328	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2D (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.31%	11/25/2036	2,550,056
3,195,835	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.37%	02/25/2037	1,845,418
2,801,663	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2D (1 Month LIBOR USD + 0.37%, 0.37% Floor)	0.46%	02/25/2037	1,638,139
3,873,800	Adjustable Rate Mortgage Trust, Series 2004-4-CB1 (1 Month LIBOR USD + 1.15%, 1.15% Floor, 10.00% Cap)	1.24%	03/25/2035	3,473,976
1,396,973	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	2.70% (b)	01/25/2036	1,359,699
23,911,105	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	2.90% (b)	02/25/2036	17,867,722
2,778,059	Adjustable Rate Mortgage Trust, Series 2005-4-2A1	2.99% (b)	08/25/2035	2,754,841
458,534	Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.04% (b)	10/25/2035	421,407
5,557,954	Adjustable Rate Mortgage Trust, Series 2005-8-3A21	2.85% (b)	11/25/2035	4,925,306
12,445,164	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.48% (b)	03/25/2036	8,716,746
9,258,537	Adjustable Rate Mortgage Trust, Series 2006-2-3A1	3.23% (b)	05/25/2036	9,099,941
11,774,613	Adjustable Rate Mortgage Trust, Series 2006-2-5A1	3.61% (b)	05/25/2036	4,896,553
7,416,690	Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.37% (b)	03/25/2037	7,130,112
1,175,878	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.91% (a)(b)	11/25/2037	1,294,462
410,752	Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.64%	11/25/2033	408,116
1,296,419	Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 2.03% Floor)	2.12%	04/25/2034	1,235,437
617,792	Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.04%	06/25/2034	645,558
7,944,629	Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap)	1.09%	03/25/2035	7,818,976
48,478,580	Ajax Master Trust, Series 2016-1-PC	4.08% (a)(b)	01/01/2057	44,311,744
53,468,682	Ajax Master Trust, Series 2016-2-PC	2.97% (a)(b)	10/25/2056	50,437,591
59,169,719	Ajax Master Trust, Series 2017-1-PC	3.59% (a)(b)	06/25/2057	57,167,338
6,536,550	Ajax Mortgage Loan Trust, Series 2018-E-A	4.38% (a)(b)	06/25/2058	6,589,953
10,374,251	Ajax Mortgage Loan Trust, Series 2019-C-A	3.95% (a)(b)	10/25/2058	10,392,182
109,057,780	Ajax Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(c)	06/25/2060	109,874,186
20,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(c)	01/25/2026	20,010,070
36,762,597	Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	32,620,181
3,577,260	Alternative Loan Trust, Series 2006-12CB-A8	6.00%	05/25/2036	2,710,938
11,684,177	Alternative Loan Trust, Series 2006-13T1-A1	6.00%	05/25/2036	7,904,343
3,201,216	Alternative Loan Trust, Series 2006-16CB-A7	6.00%	06/25/2036	2,574,646
2,308,361	Alternative Loan Trust, Series 2006-2CB-A9	6.00%	03/25/2036	1,586,045
8,356,255	Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.31% (f)(i)	01/25/2037	2,256,577
8,356,255	Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	01/25/2037	4,417,232
4,236,054	Alternative Loan Trust, Series 2006-42-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	01/25/2047	1,918,906
4,236,054	Alternative Loan Trust, Series 2006-42-1A2 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.31% (f)(i)	01/25/2047	1,094,989



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,230,523	Alternative Loan Trust, Series 2006-43CB-1A12	5.75%	02/25/2037	2,432,904
11,080,153	Alternative Loan Trust, Series 2006-45T1-1A1 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	02/25/2037	6,427,162
6,412,665	Alternative Loan Trust, Series 2006-4CB-1A1	6.00%	04/25/2036	4,699,460
42,076,840	Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28%	03/20/2047	36,389,381
4,053,217	Alternative Loan Trust, Series 2006-OA7-1A2 (12 Month US Treasury Average + 0.94%, 0.94% Floor)	1.06%	06/25/2046	3,734,801
6,378,378	Alternative Loan Trust, Series 2007-15CB-A2	5.75%	07/25/2037	5,242,151
7,651,743	Alternative Loan Trust, Series 2007-15CB-A5	5.75%	07/25/2037	6,288,682
17,136,733	Alternative Loan Trust, Series 2007-5CB-1A31	5.50%	04/25/2037	12,711,026
6,414,374	Alternative Loan Trust, Series 2007-5CB-2A1	6.00%	04/25/2037	4,362,368
5,559,303	Alternative Loan Trust, Series 2007-6-A1	5.75%	04/25/2047	4,464,934
40,098,701	Alternative Loan Trust, Series 2007-HY4-4A1	3.29% (b)	06/25/2037	36,925,547
4,075,979	American Home Assets, Series 2006-2-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.47%	09/25/2046	3,957,082
4,182,069	American Home Mortgage Investment Trust, Series 2005-4-3A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 11.00% Cap)	0.69%	11/25/2045	3,643,029
16,783,135	American Home Mortgage Investment Trust, Series 2005-4-5A (6 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	1.92%	11/25/2045	10,444,981
2,192,305	American Home Mortgage Investment Trust, Series 2006-2-3A4	7.10% (h)	06/25/2036	577,056
7,611,739	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60% (a)(h)	01/25/2037	2,598,113
127,617,551	Ameriquest Mortgage Securities Trust, Series 2006-M3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	10/25/2036	85,269,696
6,862,903	Ameriquest Mortgage Securities, Inc., Series 2004-FR1-M1	4.15% (h)	05/25/2034	7,039,897
6,534,530	Amortizing Residential Collateral Trust, Series 2002-BC7-M1 (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.29%	10/25/2032	5,685,305
41,588,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	42,638,276
30,156,000	AMSR Trust, Series 2020-SFR4-G1	4.00% (a)	11/17/2037	30,704,586
10,000,000	AMSR Trust, Series 2020-SFR5-F	2.69% (a)	11/17/2037	9,914,496
10,500,000	Angel Oak Mortgage Trust LLC, Series 2019-2-M1	4.07% (a)(b)	03/25/2049	10,648,394
14,854,318	Argent Securities Trust, Series 2006-W5-A1A (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	06/25/2036	11,762,916
490,670	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-M2 (1 Month LIBOR USD + 1.68%, 1.68% Floor)	1.77%	06/25/2034	495,321
25,730,492	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	11/25/2036	23,918,283
1,251,619	Banc of America Alternative Loan Trust, Series 2005-10-4A1	5.75%	11/25/2035	1,249,551
3,434,403	Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	3,411,809
2,309,321	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	2,326,938
3,060,852	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	3,057,982
723,039	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	710,179
1,565,846	Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	07/25/2046	1,523,664
9,272,543	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50% (h)	10/25/2036	4,170,554
2,293,609	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.41% (f)(i)	11/25/2036	431,107
817,429	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.54%	11/25/2036	695,132



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,821,097	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037	3,794,521
643,194	Banc of America Alternative Loan Trust, Series 2007-2-2A1	6.00%	06/25/2037	636,751
3,446,538	Banc of America Funding Corporation, Series 2006-2-3A1	6.00%	03/25/2036	3,501,555
95,450	Banc of America Funding Corporation, Series 2006-2-4A1 (-3 x 1 Month LIBOR USD + 22.80%, 22.80% Cap)	22.53% (i)	03/25/2036	130,916
396,354	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	404,568
321,404	Banc of America Funding Corporation, Series 2006-3-1A1	6.00%	03/25/2036	320,772
265,336	Banc of America Funding Corporation, Series 2006-3-6A1	6.37% (b)	03/25/2036	277,180
1,820,126	Banc of America Funding Corporation, Series 2006-6-1A7	6.25%	08/25/2036	1,803,769
701,188	Banc of America Funding Corporation, Series 2006-7-T2A5	6.54% (h)	10/25/2036	693,438
3,304,916	Banc of America Funding Corporation, Series 2006-7-T2A8	6.41% (h)	10/25/2036	3,275,455
902,177	Banc of America Funding Corporation, Series 2006-8T2-A8	6.10% (h)	10/25/2036	898,791
410,052	Banc of America Funding Corporation, Series 2006-B-7A1	2.62% (b)	03/20/2036	377,267
5,781,465	Banc of America Funding Corporation, Series 2006-D-6A1	2.89% (b)	05/20/2036	5,878,918
57,567	Banc of America Funding Corporation, Series 2006-G-2A1 (1 Month LIBOR USD + 0.44%, 0.44% Floor, 10.50% Cap)	0.53%	07/20/2036	57,628
158,742	Banc of America Funding Corporation, Series 2006-H-3A1	3.08% (b)	09/20/2046	147,954
34,128,060	Banc of America Funding Corporation, Series 2006-H-5A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 10.50% Cap)	0.45%	10/20/2036	17,317,120
656,803	Banc of America Funding Corporation, Series 2007-1-TA10	5.84% (h)	01/25/2037	654,435
921,401	Banc of America Funding Corporation, Series 2007-3-TA1B	5.83% (b)	04/25/2037	927,742
1,876,420	Banc of America Funding Corporation, Series 2007-5-1A1	5.50%	07/25/2037	1,909,373
1,262,045	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)(i)	06/26/2035	1,673,116
1,834,386	Banc of America Funding Corporation, Series 2009-R15A-4A2	5.75% (a)(b)	12/26/2036	1,729,264
849,129	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)(i)	07/26/2036	1,090,793
1,661,242	Banc of America Mortgage Securities Trust, Series 2006-1-A9	6.00%	05/25/2036	1,617,480
193,839	Banc of America Mortgage Securities Trust, Series 2007-1-2A5	5.75%	01/25/2037	192,050
4,477,765	Banc of America Mortgage Trust, Series 2007-3-2A8	7.00%	09/25/2037	4,474,600
9,467,850	BankUnited Trust, Series 2005-1-2A1	3.22% (b)	09/25/2045	9,411,365
1,131,131	Bayview Commercial Asset Trust, Series 2007-3-A2 (1 Month LIBOR USD + 0.29%)	0.38% (a)	07/25/2037	1,078,159
12,622,424	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(c)	06/28/2034	12,712,268
40,455,484	BCAP LLC Trust, Series 2007-AA2-11A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.47% (a)	05/25/2047	42,048,872
2,384,608	BCAP LLC Trust, Series 2007-AA2-2A7	6.00%	04/25/2037	1,745,061
2,581,633	BCAP LLC Trust, Series 2007-AA2-2A8	5.75%	04/25/2037	1,840,096
10,583,857	BCAP LLC Trust, Series 2008-RR3-A1B	6.67% (a)(b)	10/25/2036	5,513,622
1,926,719	BCAP LLC Trust, Series 2009-RR13-18A2	5.75% (a)(b)	07/26/2037	1,456,363
3,106,313	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% (a)(b)	02/26/2036	2,108,721
540,477	BCAP LLC Trust, Series 2010-RR10-5A1	7.00% (a)(b)	04/27/2037	554,199
1,825,006	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	3.26% (b)	02/25/2036	1,752,093
3,342,702	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	3.13% (b)	10/25/2046	3,125,993
3,638,231	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	2.80% (b)	02/25/2047	3,594,213
1,531,833	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.09% (b)	02/25/2047	1,513,129
16,243,687	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-2-2A1 (12 Month LIBOR USD + 1.88%, 1.88% Floor, 11.15% Cap)	2.23%	12/25/2046	14,547,381

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
779,053	Bear Stearns Alt-A Trust, Series 2004-11-2A3	2.51% (b)	11/25/2034	781,062
6,562,142	Bear Stearns Alt-A Trust, Series 2006-1-11A1 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	0.57%	02/25/2036	6,617,560
16,625,101	Bear Stearns Alt-A Trust, Series 2006-3-21A1	2.70% (b)	05/25/2036	14,201,352
5,475,293	Bear Stearns Alt-A Trust, Series 2006-5-1A1 (1 Month LIBOR USD + 0.34%, 0.34% Floor, 11.50% Cap)	0.43%	08/25/2036	5,141,164
7,869,927	Bear Stearns Alt-A Trust, Series 2006-6-2A1	3.34% (b)	11/25/2036	5,501,528
3,789,360	Bear Stearns Alt-A Trust, Series 2006-8-2A1	2.93% (b)	08/25/2046	3,023,695
6,964,557	Bear Stearns Alt-A Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.50% Cap)	0.41%	01/25/2047	6,484,683
3,741,435	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	5.50% (h)	08/25/2034	3,878,494
8,634,039	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-1A	5.75% (h)	04/25/2035	8,299,355
2,592,933	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-2A1	5.75% (h)	04/25/2035	2,655,507
37,005,565	Bear Stearns Asset Backed Securities Trust, Series 2005-AC6-22A	5.28% (b)	09/25/2035	34,656,474
5,701,283	Bear Stearns Asset Backed Securities Trust, Series 2005-AC7-A4	6.00% (h)	10/25/2035	4,859,752
9,954,254	Bear Stearns Asset Backed Securities Trust, Series 2006-AC1-1A1	6.25% (h)	02/25/2036	6,778,084
3,368,934	Bear Stearns Asset Backed Securities Trust, Series 2006-AC5-A1	6.25% (h)	12/25/2036	3,320,257
9,516,728	Bear Stearns Asset Backed Securities Trust, Series 2007-HE2-2A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.25%	02/25/2037	9,416,027
33,852,409	Bear Stearns Asset Backed Securities Trust, Series 2007-HE4-2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.31%	05/25/2037	31,944,386
16,047,444	Bear Stearns Asset Backed Securities Trust, Series 2007-HE6-2A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.14%	08/25/2037	15,269,422
15,000,000	Bear Stearns Asset Backed Securities Trust, Series 2007-HE7-1A2 (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.69%	10/25/2037	14,781,112
1,268,702	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A2A	6.00%	10/25/2036	861,530
1,314,744	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	897,275
1,684,415	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-23A1	2.90% (b)	10/25/2036	1,287,353
9,343,984	Bear Stearns Mortgage Funding Trust, Series 2006-AR3-2A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 10.50% Cap)	0.29%	11/25/2036	8,921,775
4,254,227	Bear Stearns Mortgage Funding Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor, 10.50% Cap)	0.27%	12/25/2037	4,024,193
9,909,524	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.50% Cap)	0.25%	04/25/2037	11,048,773
13,777,342	Bellemeade Ltd., Series 2019-2A-M1B (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.54% (a)	04/25/2029	13,790,028
13,703,115	BNC Mortgage Loan Trust, Series 2006-2-A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.41%	11/25/2036	13,536,908
9,880,652	BNC Mortgage Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.25%	03/25/2037	9,613,218
7,345,498	BNC Mortgage Loan Trust, Series 2007-4-A4 (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.59%	11/25/2037	6,578,221
29,434,969	BNPP Mortgage Securities LLC Trust, Series 2009-1-B1	6.00% (a)	08/27/2037	20,601,894
5,334,236	Carrington Mortgage Loan Trust, Series 2006-FRE2-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor, 12.50% Cap)	0.21%	10/25/2036	4,786,241
25,721,022	Carrington Mortgage Loan Trust, Series 2006-FRE2-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	0.25%	10/25/2036	23,195,897
7,916,735	Carrington Mortgage Loan Trust, Series 2006-FRE2-A4 (1 Month LIBOR USD + 0.25%, 0.25% Floor, 12.50% Cap)	0.34%	10/25/2036	7,220,215
7,149,726	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	0.24%	08/25/2036	6,938,858

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
72,086,372	Carrington Mortgage Loan Trust, Series 2006-NC4-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	0.25%	10/25/2036	69,626,006
19,106,535	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	0.24%	01/25/2037	17,918,726
22,964,091	Carrington Mortgage Loan Trust, Series 2007-RFC1-A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor, 14.50% Cap)	0.23%	12/25/2036	22,269,923
22,360,491	Cascade MH Asset Trust, Series 2019-MH1-A	4.00% (a)(b)	11/25/2044	23,458,275
2,750,000	Centex Home Equity, Series 2004-A-AF5	5.43% (h)	01/25/2034	2,776,719
347,047	Chase Funding Mortgage Loan Asset-Backed Certificates, Series 2003-4-2M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	0.99%	03/25/2033	342,941
3,710,499	Chase Mortgage Finance Trust, Series 2005-A1-2A4	3.03% (b)	12/25/2035	3,721,753
8,210,639	Chase Mortgage Finance Trust, Series 2006-S1-A5	6.50%	05/25/2036	5,879,468
8,222,892	Chase Mortgage Finance Trust, Series 2006-S2-1A9	6.25%	10/25/2036	5,674,643
5,207,418	Chase Mortgage Finance Trust, Series 2006-S3-1A2	6.00%	11/25/2036	3,526,502
14,367,526	Chase Mortgage Finance Trust, Series 2006-S4-A8	6.00%	12/25/2036	9,686,519
3,668,715	Chase Mortgage Finance Trust, Series 2007-A2-6A4	2.88% (b)	07/25/2037	3,547,331
4,283,846	Chase Mortgage Finance Trust, Series 2007-S1-A7	6.00%	02/25/2037	2,443,126
2,615,376	Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	1,804,986
1,205,954	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	371,372
2,479,619	Chase Mortgage Finance Trust, Series 2007-S5-1A18	6.00%	07/25/2037	1,707,641
2,617,022	ChaseFlex Trust, Series 2005-1-3A1	6.00%	02/25/2035	2,527,168
253,107	ChaseFlex Trust, Series 2006-1-A5	6.16% (b)	06/25/2036	252,467
3,386,987	ChaseFlex Trust, Series 2006-2-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor, 11.50% Cap)	0.29%	09/25/2036	2,885,266
3,427,238	ChaseFlex Trust, Series 2007-1-1A1	6.50%	02/25/2037	1,874,978
6,814,569	ChaseFlex Trust, Series 2007-M1-2F4	4.15% (h)	08/25/2037	6,624,171
7,087,758	ChaseFlex Trust, Series 2007-M1-2F5	4.15% (h)	08/25/2037	6,889,203
16,865,620	CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	12,908,487
2,869,850	CHL Mortgage Pass-Through Trust, Series 2005-18-A1	5.50%	10/25/2035	2,224,878
3,042,558	CHL Mortgage Pass-Through Trust, Series 2005-26-1A12	5.50%	11/25/2035	2,544,378
10,190,106	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-4A1	3.17% (b)	12/20/2035	10,347,943
5,620,670	CHL Mortgage Pass-Through Trust, Series 2006-14-A5	6.25%	09/25/2036	4,039,900
21,888,178	CHL Mortgage Pass-Through Trust, Series 2006-8-1A3	6.00%	05/25/2036	18,793,045
1,771,220	CHL Mortgage Pass-Through Trust, Series 2007-15-1A2	6.25%	09/25/2037	1,485,523
47,881,050	CHL Mortgage Pass-Through Trust, Series 2007-21-1A1	6.25%	02/25/2038	36,054,531
1,719,723	CHL Mortgage Pass-Through Trust, Series 2007-2-A2	6.00%	03/25/2037	1,249,748
2,285,430	CHL Mortgage Pass-Through Trust, Series 2007-7-A11	5.50%	06/25/2037	1,628,653
4,213,298	CHL Mortgage Pass-Through Trust, Series 2007-8-1A8	6.00%	01/25/2038	2,936,203
6,795,146	CHL Mortgage Pass-Through Trust, Series 2007-9-A1	5.75%	07/25/2037	5,126,058
11,661,287	CHL Mortgage Pass-Through Trust, Series 2007-HYB1-2A1	2.83% (b)	03/25/2037	11,056,907
13,690,000	CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%)	2.84% (a)	05/25/2023	13,731,429
3,225,906	CitiCorporationMortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	3,298,632
808,635	CitiCorporationMortgage Securities, Inc., Series 2006-7-1A1	6.00%	12/25/2036	800,606
2,228,101	CitiCorporationResidential Mortgage Securities, Inc., Series 2006-2-A5	5.20% (h)	09/25/2036	2,273,980
1,654,675	Citigroup Mortgage Loan Trust, Inc., Series 2005-5-2A2	5.75%	08/25/2035	1,334,317
708,613	Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	11/25/2035	695,336

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,783,849	Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	1,799,145
25,384,588	Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.29%, 0.29% Floor)	0.38% (a)	09/25/2036	24,611,436
6,120,120	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR3-1A1A	3.05% (b)	06/25/2036	6,223,586
2,734,318	Citigroup Mortgage Loan Trust, Inc., Series 2006-FX1-A6	5.85% (h)	10/25/2036	2,264,762
1,482,551	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF1-A2D	4.85% (h)	03/25/2036	934,499
10,383,882	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2D	6.66%	05/25/2036	5,329,182
2,784,245	Citigroup Mortgage Loan Trust, Inc., Series 2007-10-1A1A	5.44% (b)	04/25/2037	2,789,171
610,334	Citigroup Mortgage Loan Trust, Inc., Series 2007-12-2A1	6.50% (a)(b)	10/25/2036	438,901
70,731	Citigroup Mortgage Loan Trust, Inc., Series 2007-2-2A	6.00%	11/25/2036	71,177
17,284,143	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-1A1	5.75% (a)	04/25/2047	13,726,980
868,292	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-2A2	6.50% (a)(b)(d)	05/25/2037	881,188
59,236,128	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23% (a)	01/25/2037	55,832,171
2,025,033	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC3-A2D (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.44%	03/25/2037	1,891,439
1,059,486	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR5-1A3A	2.94% (b)	04/25/2037	1,019,719
2,741,060	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR8-1A1A	2.95% (b)	08/25/2047	2,659,666
4,088,381	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A3A	5.97% (h)	01/25/2037	2,525,382
9,012,263	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A5A	5.76% (h)	01/25/2037	5,563,895
4,464,226	Citigroup Mortgage Loan Trust, Inc., Series 2010-7-9A4	6.00% (a)(b)	10/25/2037	4,234,725
25,490,700	Citigroup Mortgage Loan Trust, Inc., Series 2010-8-7A4	6.00% (a)(b)(d)	06/25/2037	25,725,720
139,321,696	Citigroup Mortgage Loan Trust, Inc., Series 2017-RP2-A1A	3.93% (a)(b)	07/25/2067	142,068,465
38,782,773	Citigroup Mortgage Loan Trust, Inc., Series 2021-JL1-A	2.75% (a)(b)	02/27/2062	38,549,428
4,153,475	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.29%	01/25/2037	2,328,899
13,875,365	Citigroup Mortgage Loan Trust, Series 2018-A-A1	4.00% (a)(b)	01/25/2068	13,901,989
147,043,423	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	146,348,584
29,701,005	Citigroup Mortgage Loan Trust, Series 2019-B-A1	3.26% (a)(b)	04/25/2066	29,984,368
75,147,341	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(c)	09/25/2059	75,477,020
216,348,137	Citigroup Mortgage Loan Trust, Series 2019-D-PT1	3.24% (a)(b)	04/25/2064	214,866,953
318,898,690	Citigroup Mortgage Loan Trust, Series 2020-RP1-A1	1.50% (a)(b)	08/25/2064	319,885,299
26,293,400	Citigroup Mortgage Loan Trust, Series 2020-RP1-M1	2.00% (a)(b)	08/25/2064	25,466,357
22,116,950	Citigroup Mortgage Loan Trust, Series 2020-RP1-M2	2.50% (a)(b)	08/25/2064	21,893,861
18,676,200	Citigroup Mortgage Loan Trust, Series 2020-RP1-M3	2.75% (a)(b)	08/25/2064	17,998,271
49,308,250	Citigroup Mortgage Loan Trust, Series 2020-RP1-PT5	18.07% (a)(b)	08/25/2064	49,964,809
410,499,579	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(b)	03/25/2065	415,302,834
34,186,100	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(b)	03/25/2065	36,169,441
28,635,750	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(b)	03/25/2065	29,866,343
26,589,300	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(b)	03/25/2065	26,799,302
78,354,899	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.02% (a)(b)	03/25/2065	84,041,114
2,367,094	CitiMortgage Alternative Loan Trust, Series 2006-A1-1A5	5.50%	04/25/2036	2,346,716
2,522,432	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	2,528,485
2,501,344	CitiMortgage Alternative Loan Trust, Series 2006-A3-1A13	6.00%	07/25/2036	2,480,571
1,834,909	CitiMortgage Alternative Loan Trust, Series 2006-A4-1A8	6.00%	09/25/2036	1,799,217
459,154	CitiMortgage Alternative Loan Trust, Series 2006-A5-2A1	5.50%	10/25/2021	478,632
1,775,006	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	1,687,379

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,830,760	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	5,821,502
2,912,641	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A5	6.00%	01/25/2037	2,950,200
1,420,105	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	1,438,418
3,850,656	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A8 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	01/25/2037	3,206,777
3,633,522	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A9 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.31% (f)(i)	01/25/2037	617,743
3,183,220	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (e)	03/25/2037	3,278,351
7,325,609	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.31% (f)(i)	03/25/2037	1,262,200
2,870,749	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	2,883,438
5,108,181	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A3 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	0.42%	04/25/2037	4,192,598
5,108,181	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	6.58% (f)(i)	04/25/2037	977,952
5,409,827	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A5	5.75%	04/25/2037	5,410,143
725,927	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	730,301
9,570,819	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	9,628,495
315,078	CitiMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	311,142
69,809,078	Connecticut Avenue Securities Trust, Series 2020-R02-2M2 (1 Month LIBOR USD + 2.00%)	2.09% (a)	01/25/2040	70,188,532
9,000,000	CoreVest American Finance Trust, Series 2020-3-D	2.95% (a)(b)	08/15/2053	8,791,304
33,012,096	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1	6.00%	02/25/2035	31,037,745
3,556,445	Countrywide Alternative Loan Trust, Series 2005-13CB-A3	5.50%	05/25/2035	3,585,963
2,916,643	Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	0.59%	07/25/2035	1,992,140
5,954,814	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.91% (f)(i)	07/25/2035	782,377
1,973	Countrywide Alternative Loan Trust, Series 2005-20CB-4A1	5.25%	07/25/2021	1,935
1,973,093	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x 1 Month LIBOR USD + 13.05%, 13.05% Cap)	12.88% (i)	07/25/2035	1,976,321
2,821,557	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	0.84%	08/25/2035	2,421,990
1,179,793	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	801,654
1,402,994	Countrywide Alternative Loan Trust, Series 2005-46CB-A20	5.50%	10/25/2035	1,305,410
4,401,790	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	3,442,703
1,643,301	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	1,266,323
15,366,600	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	14,250,793
378,769	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	35.26% (i)	12/25/2035	558,550
485,419	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	481,990
7,045,247	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	7,007,308
1,287,287	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (1 Month LIBOR USD + 0.80%, 0.80% Floor, 5.50% Cap)	0.89%	01/25/2036	1,190,695
3,238,549	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x 1 Month LIBOR USD + 4.70%, 4.70% Cap)	4.61% (f)(i)	01/25/2036	467,427
34,314,891	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	24,214,688
593,651	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	487,954
21,746,916	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	14,215,994



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,667,369	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x 1 Month LIBOR USD + 21.63%, 21.63% Cap)	21.30% (i)	02/25/2036	2,141,621
1,068,995	Countrywide Alternative Loan Trust, Series 2005-86CB-A5	5.50%	02/25/2036	868,265
1,696,354	Countrywide Alternative Loan Trust, Series 2005-J10-1A11	5.50%	10/25/2035	1,568,820
386,051	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	0.79%	10/25/2035	281,381
180,843	Countrywide Alternative Loan Trust, Series 2005-J10-1A15	5.50%	10/25/2035	167,247
439,842	Countrywide Alternative Loan Trust, Series 2005-J11-1A3	5.50%	11/25/2035	344,549
476,708	Countrywide Alternative Loan Trust, Series 2005-J11-6A1	6.50%	09/25/2032	478,020
548,609	Countrywide Alternative Loan Trust, Series 2005-J13-2A5 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 5.50% Cap)	0.57%	11/25/2035	371,956
1,097,218	Countrywide Alternative Loan Trust, Series 2005-J13-2A6 (-1 x 1 Month LIBOR USD + 5.02%, 5.02% Cap)	4.93% (f)(i)	11/25/2035	184,946
3,891,000	Countrywide Alternative Loan Trust, Series 2005-J1-5A3	5.50%	02/25/2035	3,903,311
18,591	Countrywide Alternative Loan Trust, Series 2005-J1-7A1	5.50%	07/25/2021	18,067
628,413	Countrywide Alternative Loan Trust, Series 2005-J2-1A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	0.59%	04/25/2035	528,012
1,933,578	Countrywide Alternative Loan Trust, Series 2005-J2-1A6 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.91% (f)(i)	04/25/2035	183,232
4,742,828	Countrywide Alternative Loan Trust, Series 2005-J3-2A8 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 5.50% Cap)	0.39%	05/25/2035	3,983,727
4,742,828	Countrywide Alternative Loan Trust, Series 2005-J3-2A9 (-1 x 1 Month LIBOR USD + 5.20%, 5.20% Cap)	5.11% (f)(i)	05/25/2035	539,128
2,902,502	Countrywide Alternative Loan Trust, Series 2006-12CB-A3 (1 Month LIBOR USD + 5.75%, 5.75% Floor)	5.75%	05/25/2036	2,141,954
32,069,924	Countrywide Alternative Loan Trust, Series 2006-15CB-A1	6.50%	06/25/2036	24,127,932
846,761	Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	07/25/2036	431,326
846,761	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.41% (f)(i)	07/25/2036	191,804
4,220,324	Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	0.49%	08/25/2036	2,220,118
5,723,013	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.51% (f)(i)	08/25/2036	1,315,491
880,986	Countrywide Alternative Loan Trust, Series 2006-19CB-A15	6.00%	08/25/2036	717,077
1,563,253	Countrywide Alternative Loan Trust, Series 2006-24CB-A11	5.75%	08/25/2036	1,224,709
4,575,451	Countrywide Alternative Loan Trust, Series 2006-24CB-A14 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	7.06% (f)(i)	08/25/2036	1,670,313
3,668,915	Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.00%	08/25/2036	2,942,915
3,937,848	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (1 Month LIBOR USD + 0.60%, 0.06% Floor, 6.00% Cap)	0.69%	08/25/2036	2,101,546
1,526,177	Countrywide Alternative Loan Trust, Series 2006-26CB-A17	6.25%	09/25/2036	1,074,527
1,958,978	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	1,417,403
3,417,182	Countrywide Alternative Loan Trust, Series 2006-29T1-1A2	6.25%	10/25/2036	2,639,387
470,843	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x 1 Month LIBOR USD + 46.15%, 46.15% Cap)	45.56% (i)	10/25/2036	1,042,135
288,401	Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x 1 Month LIBOR USD + 33.37%, 33.37% Cap)	32.97% (i)	10/25/2036	493,297
3,339,336	Countrywide Alternative Loan Trust, Series 2006-30T1-1A2	6.25%	11/25/2036	3,005,077
2,418,081	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (1 Month LIBOR USD + 0.67%, 0.67% Floor, 6.00% Cap)	0.76%	11/25/2036	1,301,906



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,033,359	Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x 1 Month LIBOR USD + 5.33%, 5.33% Cap)	5.24% (f)(i)	11/25/2036	847,382
4,606,648	Countrywide Alternative Loan Trust, Series 2006-36T2-2A1	6.25%	12/25/2036	2,963,872
1,034,967	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10	6.00%	01/25/2037	1,039,784
14,251,802	Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.46% (f)(i)	01/25/2037	3,073,548
4,853,411	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.54%	01/25/2037	365,219
1,589,121	Countrywide Alternative Loan Trust, Series 2006-40T1-1A11	6.00%	01/25/2037	1,385,549
2,704,693	Countrywide Alternative Loan Trust, Series 2006-40T1-1A4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.36% (f)(i)	01/25/2037	415,233
3,416,747	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	6.00%	01/25/2037	2,752,596
3,597,908	Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	6.00%	01/25/2037	2,898,543
3,574,243	Countrywide Alternative Loan Trust, Series 2006-45T1-1A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	02/25/2037	1,048,127
3,574,243	Countrywide Alternative Loan Trust, Series 2006-45T1-1A5 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.31% (f)(i)	02/25/2037	883,488
841,948	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4	5.50%	05/25/2036	822,408
2,430,030	Countrywide Alternative Loan Trust, Series 2006-J1-1A10	5.50%	02/25/2036	2,219,244
4,930,437	Countrywide Alternative Loan Trust, Series 2006-J1-1A3	5.50%	02/25/2036	4,502,762
1,041,699	Countrywide Alternative Loan Trust, Series 2006-J4-2A2	6.00%	07/25/2036	849,150
690,619	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	39.35% (i)	05/25/2037	1,338,054
10,699,110	Countrywide Alternative Loan Trust, Series 2007-15CB-A1	6.00%	07/25/2037	9,198,086
8,665,571	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.54%	08/25/2037	3,230,110
2,509,333	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	53.82% (i)	08/25/2037	5,935,040
3,516,729	Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	6.00%	08/25/2037	3,452,321
5,932,748	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	29.48% (i)	08/25/2037	8,801,663
921,874	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25	6.00%	08/25/2037	764,034
683,633	Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	38.45% (i)	08/25/2037	1,444,845
10,047,942	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00%	08/25/2037	7,264,942
28,302,235	Countrywide Alternative Loan Trust, Series 2007-19-2A1	6.50%	08/25/2037	17,333,873
3,086,185	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	28.03% (i)	09/25/2037	3,481,585
19,175,312	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	11,339,731
7,971,338	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.59%	09/25/2037	3,456,300
11,312,981	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.41% (f)(i)	09/25/2037	3,670,101
15,398,296	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	2,860,782
4,302,491	Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.56% (f)(i)	04/25/2037	1,217,726
4,302,491	Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 6.00% Cap)	0.64%	04/25/2037	2,184,578
3,668,781	Countrywide Alternative Loan Trust, Series 2007-6-A4	5.75%	04/25/2047	2,947,747
295,659	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (-6 x 1 Month LIBOR USD + 40.20%, 40.20% Cap)	39.65% (i)	05/25/2037	627,471

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
315,612	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	39.53% (i)	05/25/2037	667,680
456,742	Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.59%	05/25/2037	163,601
456,742	Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.41% (f)(i)	05/25/2037	98,587
1,510,759	Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	6.00%	05/25/2037	967,836
28,444,707	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	2.80% (b)	03/25/2047	28,418,254
7,832,152	Countrywide Asset Backed Certificates, Series 2005-4-AF5B	5.65% (h)	10/25/2035	7,997,077
27,880,309	Countrywide Asset Backed Certificates, Series 2006-25-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	06/25/2047	26,090,697
7,617,200	Countrywide Asset Backed Certificates, Series 2006-26-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	06/25/2037	7,218,325
14,753,275	Countrywide Asset Backed Certificates, Series 2007-BC1-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	05/25/2037	13,697,502
13,303	Countrywide Asset-Backed Certificates, Series 2005-13-AF3	5.43% (b)	02/25/2033	12,719
22,065,587	Countrywide Asset-Backed Certificates, Series 2007-4-A5	4.66% (h)	04/25/2047	19,982,759
550,824	Countrywide Home Loans, Series 2003-60-4A1	2.29% (b)	02/25/2034	581,238
1,407,989	Countrywide Home Loans, Series 2004-R2-1AF1 (1 Month LIBOR USD + 0.42%, 0.42% Floor, 9.50% Cap)	0.51% (a)	11/25/2034	1,299,863
1,369,970	Countrywide Home Loans, Series 2004-R2-1AS	6.04% (a)(b)(f)	11/25/2034	102,331
2,936,757	Countrywide Home Loans, Series 2005-20-A5	5.50%	10/25/2035	2,498,016
2,174,306	Countrywide Home Loans, Series 2005-20-A8	5.25%	10/25/2035	1,882,526
8,058,711	Countrywide Home Loans, Series 2005-23-A1	5.50%	11/25/2035	6,258,373
1,702,090	Countrywide Home Loans, Series 2005-24-A8	5.50%	11/25/2035	1,300,461
560,321	Countrywide Home Loans, Series 2005-27-2A1	5.50%	12/25/2035	371,443
1,226,280	Countrywide Home Loans, Series 2005-28-A7	5.25%	07/25/2021	981,144
10,497,043	Countrywide Home Loans, Series 2005-HYB1-4A1	2.63% (b)	03/25/2035	11,315,119
806,788	Countrywide Home Loans, Series 2005-HYB8-1A1	2.65% (b)	12/20/2035	754,446
1,192,505	Countrywide Home Loans, Series 2005-J3-2A4	4.50%	09/25/2035	1,175,917
874,517	Countrywide Home Loans, Series 2005-J4-A5	5.50%	11/25/2035	844,215
433,705	Countrywide Home Loans, Series 2005-R1-1AF1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 9.50% Cap)	0.45% (a)	03/25/2035	412,113
430,364	Countrywide Home Loans, Series 2005-R1-1AS	6.03% (a)(b)(f)	03/25/2035	68,135
4,111,919	Countrywide Home Loans, Series 2006-16-2A1	6.50%	11/25/2036	2,639,745
3,795,184	Countrywide Home Loans, Series 2006-1-A2	6.00%	03/25/2036	2,888,052
1,547,243	Countrywide Home Loans, Series 2006-20-1A21	6.00%	02/25/2037	1,126,460
585,003	Countrywide Home Loans, Series 2006-J3-A4	5.50%	05/25/2036	603,592
4,729,790	Countrywide Home Loans, Series 2007-10-A7	6.00%	07/25/2037	3,400,253
16,291,514	Countrywide Home Loans, Series 2007-11-A1	6.00%	08/25/2037	11,405,971
8,833,258	Countrywide Home Loans, Series 2007-12-A9	5.75%	08/25/2037	7,048,049
3,418,451	Countrywide Home Loans, Series 2007-13-A1	6.00%	08/25/2037	2,532,579
5,601,320	Countrywide Home Loans, Series 2007-13-A10	6.00%	08/25/2037	4,149,771
4,403,026	Countrywide Home Loans, Series 2007-15-1A1	6.25%	09/25/2037	3,696,352
615,002	Countrywide Home Loans, Series 2007-15-1A16	6.25%	09/25/2037	516,296
2,163,587	Countrywide Home Loans, Series 2007-15-1A29	6.25%	09/25/2037	1,816,170
4,211,627	Countrywide Home Loans, Series 2007-17-1A2	6.00%	10/25/2037	3,920,986
589,856	Countrywide Home Loans, Series 2007-18-1A1	6.00%	11/25/2037	456,973

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,387,757	Countrywide Home Loans, Series 2007-3-A1	6.00%	04/25/2037	3,260,154
1,689,880	Countrywide Home Loans, Series 2007-3-A12	6.00%	04/25/2037	1,255,601
3,740,720	Countrywide Home Loans, Series 2007-4-1A39	6.00%	05/25/2037	2,542,856
1,416,469	Countrywide Home Loans, Series 2007-5-A2	5.75%	05/25/2037	1,084,964
5,085,363	Countrywide Home Loans, Series 2007-7-A1	6.00%	06/25/2037	3,812,410
1,524,418	Countrywide Home Loans, Series 2007-7-A2	5.75%	06/25/2037	1,114,288
4,953,433	Countrywide Home Loans, Series 2007-8-1A4	6.00%	01/25/2038	3,451,996
2,599,544	Countrywide Home Loans, Series 2007-8-1A5	5.44%	01/25/2038	1,712,860
6,035,593	Countrywide Home Loans, Series 2007-8-1A9 (1 Month LIBOR USD + 6.00%, 4.00% Floor, 6.00% Cap)	6.00%	01/25/2038	4,208,282
894,294	Countrywide Home Loans, Series 2007-9-A11	5.75%	07/25/2037	674,629
5,390,807	Countrywide Home Loans, Series 2007-HY1-1A1	2.79% (b)	04/25/2037	5,279,858
16,910,369	Countrywide Home Loans, Series 2007-J1-2A1	6.00%	02/25/2037	9,641,902
414,839	Countrywide Home Loans, Series 2007-J3-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.59%	07/25/2037	148,371
2,074,197	Countrywide Home Loans, Series 2007-J3-A2 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.41% (f)(i)	07/25/2037	530,837
4,202,024	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-3-A4B	6.61% (h)	11/25/2036	1,130,731
2,521,039	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-4-A6A	6.18% (h)	12/25/2036	845,258
9,309,947	Credit Suisse First Boston Mortgage Backed Trust, Series 2007-1-1A1A	5.90% (b)	05/25/2037	3,501,640
2,494,216	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	2,300,754
525,079	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	484,351
6,136,237	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	5,842,747
7,067,157	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-5A1	5.25%	01/25/2036	7,085,975
9,641,128	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	2,139,233
3,051,034	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	3,059,733
3,743,218	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1	7.00%	09/25/2035	2,498,591
1,110,898	Credit Suisse Mortgage Capital Certificates, Series 2005-1R-2A5	5.75% (a)	12/26/2035	955,109
12,888,560	Credit Suisse Mortgage Capital Certificates, Series 2006-1-2A1	6.00%	02/25/2036	6,854,335
2,096,471	Credit Suisse Mortgage Capital Certificates, Series 2006-2-3A1	6.50%	03/25/2036	725,588
2,599,597	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 6.00% Cap)	0.79%	03/25/2036	823,301
14,530,552	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A2 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	5.21% (f)(i)	03/25/2036	3,135,973
3,026,694	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A3	6.25%	03/25/2036	1,992,321
8,191,444	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A4	6.00%	03/25/2036	5,225,160
1,834,670	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A3	5.50%	04/25/2036	1,588,437
1,109,105	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A4	5.50%	04/25/2036	961,847
2,940,981	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	2,357,300

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
20,282,912	Credit Suisse Mortgage Capital Certificates, Series 2006-4-4A1	7.00%	05/25/2036	7,123,371
8,054,199	Credit Suisse Mortgage Capital Certificates, Series 2006-6-1A4	6.00%	07/25/2036	6,238,847
10,176,971	Credit Suisse Mortgage Capital Certificates, Series 2006-6-3A1	7.00%	07/25/2036	2,153,489
138,813	Credit Suisse Mortgage Capital Certificates, Series 2006-7-3A11	6.00%	08/25/2036	86,002
2,075,147	Credit Suisse Mortgage Capital Certificates, Series 2006-7-7A5	6.00%	08/25/2036	1,944,290
3,772,258	Credit Suisse Mortgage Capital Certificates, Series 2006-9-2A1	5.50%	11/25/2036	3,599,554
14,384,968	Credit Suisse Mortgage Capital Certificates, Series 2006-9-3A1	6.00%	11/25/2036	13,479,552
4,302,172	Credit Suisse Mortgage Capital Certificates, Series 2006-9-4A1	6.00%	11/25/2036	3,545,648
1,986,090	Credit Suisse Mortgage Capital Certificates, Series 2006-9-6A14	6.00%	11/25/2036	1,983,589
322,686	Credit Suisse Mortgage Capital Certificates, Series 2006-9-6A15 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	39.35% (i)	11/25/2036	640,782
9,272,460	Credit Suisse Mortgage Capital Certificates, Series 2007-1-1A4	6.13% (b)	02/25/2037	3,300,106
3,732,023	Credit Suisse Mortgage Capital Certificates, Series 2007-1-5A14	6.00%	02/25/2037	3,335,808
5,966,656	Credit Suisse Mortgage Capital Certificates, Series 2007-3-2A10	6.00%	04/25/2037	3,595,254
3,569,320	Credit Suisse Mortgage Capital Certificates, Series 2007-5-2A5	5.00%	08/25/2037	3,370,981
33,269,199	Credit Suisse Mortgage Capital Certificates, Series 2007-5-3A19	6.00%	08/25/2037	30,397,568
14,718,718	Credit Suisse Mortgage Capital Certificates, Series 2007-5-3A9	6.00%	08/25/2037	13,394,838
4,435,529	Credit Suisse Mortgage Capital Certificates, Series 2008-2R-1A1	6.00% (a)	07/25/2037	3,811,020
393,808	Credit Suisse Mortgage Capital Certificates, Series 2009-1R-4A2	2.90% (a)(b)	07/20/2035	368,849
2,240,472	Credit Suisse Mortgage Capital Certificates, Series 2010-13R-1A2	5.50% (a)(b)	12/26/2035	2,186,620
39,032,933	Credit Suisse Mortgage Capital Certificates, Series 2010-17R-6A1	2.86% (a)(b)	06/26/2037	39,338,448
5,601,137	Credit Suisse Mortgage Capital Certificates, Series 2010-4R-8A17	6.00% (a)(b)	06/26/2037	5,711,039
8,748,182	Credit Suisse Mortgage Capital Certificates, Series 2012-10R-4A2	2.93% (a)(b)	08/26/2046	7,301,014
16,103,003	Credit Suisse Mortgage Capital Certificates, Series 2013-9R-A1	3.00% (a)(b)	05/27/2043	15,691,686
12,140,712	Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A2	4.52% (a)(c)	02/25/2024	12,552,033
33,103,412	Credit Suisse Mortgage Capital Certificates, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	33,126,750
10,286,137	Credit-Based Asset Servicing and Securitization LLC, Series 2006- CB4-AV3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	05/25/2036	8,406,760
7,933,319	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	4,612,584
5,453,663	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2022	1,581,356
37,970	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	36,089
10,091,417	CSMC Mortgage-Backed Trust, Series 2019-RPL6-CERT	4.10% (a)(b)	11/25/2058	9,785,826
236,162,058	CSMC Mortgage-Backed Trust, Series 2019-RPL6-PT1	3.68% (a)(b)	11/25/2058	239,882,035
21,211,865	CSMC Mortgage-Backed Trust, Series 2019-RPL8-A1	3.32% (a)(b)	10/25/2058	21,375,735
7,195,605	CSMC Trust, Series 2009-12R-5A1	6.00% (a)	06/27/2036	6,212,263
11,344,663	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(b)	06/26/2037	11,424,393
4,227,000	CSMC Trust, Series 2020-AFC1-B1	3.45% (a)(b)	02/25/2050	4,325,287
11,924,934	CSMC Trust, Series 2020-RPL1-CERT	3.23% (a)(b)	01/25/2046	11,510,338
228,104,133	CSMC Trust, Series 2020-RPL1-PT1	3.42% (a)(b)	10/25/2069	231,114,880
7,469,850	CSMC Trust, Series 2021-NQM1-B1	2.83% (a)(b)	05/25/2065	7,484,328
88,074,405	CSMCM Trust, Series 2017-RPL2-CERT	0.01% (a)(b)	02/25/2056	84,724,759
17,544,000	CWABS Asset-Backed Certificates Trust, Series 2005-11-MF1	5.35% (b)	02/25/2036	18,020,299
5,353,000	Deephaven Residential Mortgage Trust, Series 2019-3A-B1	4.26% (a)(b)	07/25/2059	5,365,335
10,099,740	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50% (b)	09/25/2035	10,034,493
489,839	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005- 5-1A6 (-7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	35.26% (i)	11/25/2035	808,522

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
640,740	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 5.50% Cap)	0.29%	11/25/2035	301,851
1,933,824	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	5.21% (f)(i)	11/25/2035	210,994
16,833,241	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2-2A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	09/25/2047	15,370,210
20,763,655	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA3-A2 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.34%	07/25/2047	19,033,025
11,508,674	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA5-A1B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.31%	08/25/2047	10,905,500
4,205,091	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB1-A1C	5.67% (b)	02/25/2036	4,226,132
598,146	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	4.91% (b)	06/25/2036	594,553
13,991,716	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% (b)	10/25/2036	13,829,458
996,741	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% (b)	10/25/2036	988,166
1,458,213	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% (b)	10/25/2036	1,442,933
2,888,395	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	6.37% (h)	10/25/2036	2,856,376
5,165,921	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	12.02% (a)(i)	04/15/2036	4,854,714
2,988,434	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A11 (-1 x 1 Month LIBOR USD + 12.11%, 12.11% Cap)	12.01% (a)(i)	04/15/2036	2,930,260
4,868,296	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	14.47% (a)(i)	04/15/2036	4,960,238
415,383	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A11 (-3 x 1 Month LIBOR USD + 19.35%, 19.35% Cap)	19.13% (a)(i)	04/15/2036	547,817
3,640,281	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A13 (-1 x 1 Month LIBOR USD + 12.57%, 12.57% Cap)	12.47% (a)(i)	04/15/2036	3,989,411
60,295,473	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	12.02% (a)(i)	04/15/2036	65,193,286
6,660,057	Deutsche Securities, Inc., Series 2005-6-2A1	5.50%	12/25/2035	6,584,916
1,001,973	Deutsche Securities, Inc., Series 2006-AB4-A1A	6.01% (b)	10/25/2036	989,632
24,664,155	Eagle Ltd., Series 2019-1-M1B (1 Month LIBOR USD + 1.80%)	1.89% (a)	04/25/2029	24,754,298
14,202,642	Equifirst Loan Securitization Trust, Series 2007-1-A2B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28%	04/25/2037	13,694,523
43,059,250	Figure Line of Credit Trust, Series 2020-1-A	4.04% (a)(b)	09/25/2049	43,054,066
22,090,493	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	03/25/2037	14,820,490
25,241,420	First Franklin Mortgage Loan Trust, Series 2007-FF2-A2C (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.24%	03/25/2037	15,526,108
4,420,193	First Horizon Alternative Mortgage Securities Trust, Series 2005-AA4-1A1	2.54% (b)	05/25/2035	3,245,325
4,494,148	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-1A4	5.50%	11/25/2035	3,273,808
273,745	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-2A1	5.00%	07/25/2021	275,615
1,936,747	First Horizon Alternative Mortgage Securities Trust, Series 2006-AA3-A1	2.53% (b)	06/25/2036	1,780,232



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,222,919	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A12	6.00%	04/25/2036	1,542,408
7,459,276	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A3	5.75%	04/25/2036	5,032,930
1,461,309	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	953,866
2,149,212	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A5	6.00%	02/25/2037	1,338,400
4,023,540	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (b)	05/25/2035	3,425,317
12,481,639	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A3	6.00%	06/25/2037	7,518,147
642,244	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A4	6.00%	06/25/2037	386,847
747,392	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A13	6.25%	08/25/2037	505,580
2,307,255	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A4	6.25%	08/25/2037	1,560,764
1,084,079	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A5	6.25%	08/25/2037	733,335
1,019,783	First Horizon Mortgage Pass-Through Trust, Series 2006-1-1A2	6.00%	05/25/2036	697,099
2,068,020	First Horizon Mortgage Pass-Through Trust, Series 2007-4-1A1	6.00%	08/25/2037	1,400,530
9,000,000	FirstKey Homes Trust, Series 2020-SFR1-E	2.79% (a)	08/17/2037	9,190,433
18,000,000	FirstKey Homes Trust, Series 2020-SFR2-D	1.97% (a)	10/19/2037	17,954,343
26,225,000	FirstKey Homes Trust, Series 2020-SFR2-E	2.67% (a)	10/19/2037	26,702,751
11,500,000	First Key Homes Trust	2.49% (a)	08/17/2028	11,586,008
16,250,000	First Key Homes Trust	2.39% (a)	08/17/2028	16,371,582
72,500,000	FMC GMSR Issuer Trust, Series 2019-GT1-A	5.07% (a)(b)	05/25/2024	73,010,284
75,700,000	FMC GMSR Issuer Trust, Series 2019-GT2-A	4.23% (a)(b)	09/25/2024	75,729,508
61,200,000	FMC GMSR Issuer Trust, Series 2020-GT1-A	4.45% (a)(b)	01/25/2026	61,652,390
137,637,487	Fremont Home Loan Trust, Series 2006-D-1A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	11/25/2036	95,930,465
5,000,000	GCAT LLC, Series 2019-NQM2-M1	3.31% (a)(b)	09/25/2059	5,042,672
2,751,000	GCAT LLC, Series 2019-NQM3-M1	3.45% (a)(b)	11/25/2059	2,775,126
10,225,360	GCAT LLC, Series 2020-2-A1	3.72% (a)(c)	06/25/2025	10,265,437
7,096,000	GCAT LLC, Series 2021-NQM2-M1	2.54% (a)(b)	05/25/2066	7,069,763
46,273,000	GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-2-A2D (1 Month LIBOR USD + 0.64%, 0.64% Floor)	0.73%	12/25/2035	45,209,193
36,420,269	GE-WMC Mortgage Securities Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	08/25/2036	21,969,828
2,672,782	GMACM Mortgage Loan Trust, Series 2005-AR5-3A1	3.56% (b)	09/19/2035	2,533,020
24,883,256	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 10.50% Cap)	0.61%	08/25/2045	14,714,564
24,092,012	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.33%	04/25/2047	22,974,942
983,676	GS Mortgage Securities Corporation, Series 2008-2R-1A1	3.85% (a)(b)(d)	09/25/2036	534,581
164,883,437	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-A1	1.75% (a)(b)	05/25/2060	171,086,187
12,540,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M1	2.25% (a)(b)	05/25/2060	12,731,385
10,237,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M2	2.75% (a)(b)	05/25/2060	10,372,865
9,341,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M3	3.00% (a)(b)	05/25/2060	9,291,100

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
31,875,070	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-PT4	8.37% (a)(e)	05/25/2060	35,176,945
139,914	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% (b)	09/25/2035	119,005
8,624,865	GSAA Home Equity Trust, Series 2006-10-AF3	5.98% (b)	06/25/2036	3,643,059
6,172,964	GSAA Home Equity Trust, Series 2006-10-AF4	6.80%	06/25/2036	2,603,356
11,641,436	GSAA Home Equity Trust, Series 2006-15-AF4	6.46%	09/25/2036	4,640,280
1,874,504	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% (b)	11/25/2036	837,104
4,278,525	GSAA Home Equity Trust, Series 2006-18-AF6	6.18%	11/25/2036	1,634,216
8,119,303	GSAA Home Equity Trust, Series 2006-19-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	12/25/2036	3,118,165
4,422,283	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	3,625,852
2,526,555	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	1,580,913
20,646,467	GSAMP Trust, Series 2006-HE6-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.24%	08/25/2036	18,476,108
8,074,786	GSAMP Trust, Series 2007-H1-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.29%	01/25/2047	5,377,818
8,712,082	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.44% (a)	03/25/2035	8,165,342
8,712,082	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS	4.45% (a)(b)(f)	03/25/2035	1,055,754
5,377,424	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap)	0.44% (a)	09/25/2035	4,624,274
5,377,424	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS	4.25% (a)(b)(f)	09/25/2035	643,320
20,356,139	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap)	0.44% (a)	01/25/2036	17,014,870
20,356,139	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS	4.17% (a)(b)(f)	01/25/2036	2,105,381
21,295,862	GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27% (a)	09/26/2036	14,196,303
1,019,509	GSR Mortgage Loan Trust, Series 2005-1F-1A2	5.50%	02/25/2035	1,044,104
2,508,422	GSR Mortgage Loan Trust, Series 2005-1F-3A3	6.00%	01/25/2035	2,523,642
301,463	GSR Mortgage Loan Trust, Series 2005-6F-3A5	6.00%	07/25/2035	323,918
3,307,831	GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap)	6.81% (f)(i)	07/25/2035	349,984
309,540	GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.59%	07/25/2035	292,111
152,697	GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.59%	09/25/2035	147,567
7,571,981	GSR Mortgage Loan Trust, Series 2005-8F-3A5	6.00%	11/25/2035	4,619,568
1,945,029	GSR Mortgage Loan Trust, Series 2005-8F-4A1	6.00%	11/25/2035	1,280,402
344,851	GSR Mortgage Loan Trust, Series 2006-1F-1A2	5.50%	02/25/2036	489,293
471,730	GSR Mortgage Loan Trust, Series 2006-2F-2A3	5.75%	02/25/2036	484,855
1,918,527	GSR Mortgage Loan Trust, Series 2006-2F-3A3	6.00%	02/25/2036	1,354,320
2,304,143	GSR Mortgage Loan Trust, Series 2006-2F-3A6	6.00%	02/25/2036	1,626,537
19,256,542	GSR Mortgage Loan Trust, Series 2006-5F-3A1	6.50%	06/25/2036	13,870,474
5,140,291	GSR Mortgage Loan Trust, Series 2006-6F-2A3	6.00%	07/25/2036	4,008,010
4,051,798	GSR Mortgage Loan Trust, Series 2006-7F-3A4	6.25%	08/25/2036	2,075,407
11,744,877	GSR Mortgage Loan Trust, Series 2006-9F-4A1	6.50%	10/25/2036	8,359,929
31,037,292	GSR Mortgage Loan Trust, Series 2006-OA1-3A1 (11th District Cost of Funds Index + 1.50%, 1.50% Floor)	1.84%	08/25/2046	13,498,261
452,316	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	671,056
977,113	GSR Mortgage Loan Trust, Series 2007-4F-1A1	5.00%	07/25/2037	1,294,268

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,228,639	GSR Mortgage Loan Trust, Series 2007-4F-3A11	6.00%	07/25/2037	12,352,126
716,729	HarborView Mortgage Loan Trust, Series 2005-14-3A1A	2.65% (b)	12/19/2035	696,002
5,917,128	HarborView Mortgage Loan Trust, Series 2005-2-1A (1 Month LIBOR USD + 0.52%, 0.52% Floor)	0.61%	05/19/2035	2,887,671
24,247,699	HarborView Mortgage Loan Trust, Series 2005-8-1A1A (1 Month LIBOR USD + 0.62%, 0.62% Floor, 11.00% Cap)	0.71%	09/19/2035	15,259,106
47,222,047	HarborView Mortgage Loan Trust, Series 2005-8-2A1A (12 Month US Treasury Average + 1.55%, 1.55% Floor)	1.67%	09/19/2035	30,453,980
5,155,761	HarborView Mortgage Loan Trust, Series 2006-10-2A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	11/19/2036	4,971,456
8,487,963	HarborView Mortgage Loan Trust, Series 2006-11-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.43%	12/19/2036	8,051,549
42,109,867	HarborView Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	01/25/2047	41,734,458
77,372,466	HarborView Mortgage Loan Trust, Series 2006-8-1A1 (1 Month LIBOR USD + 0.40%)	0.29%	07/21/2036	50,147,092
11,651,076	HarborView Mortgage Loan Trust, Series 2006-BU1-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor, 10.50% Cap)	0.51%	02/19/2046	10,862,482
18,344,699	HarborView Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 1.00%, 10.50% Cap)	1.09%	10/25/2037	17,810,395
6,620,894	HMIR, Series 2019-1-M1 (1 Month LIBOR USD + 1.65%)	1.74% (a)	05/25/2029	6,627,223
650,707	Home Equity Asset Trust, Series 2003-3-M1 (1 Month LIBOR USD + 1.29%, 1.29% Floor)	1.38%	08/25/2033	652,306
776,540	Home Equity Asset Trust, Series 2004-7-M2 (1 Month LIBOR USD + 0.99%, 0.99% Floor)	1.08%	01/25/2035	778,504
12,182,000	Home Equity Mortgage Loan Asset Backed Trust, Series 2006-B-2A4 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	0.65%	06/25/2036	11,238,515
8,528,139	Home Equity Mortgage Loan Asset Backed Trust, Series 2006-D-2A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.33%	11/25/2036	7,332,226
8,947,583	Home Equity Mortgage Loan Asset Backed Trust, Series 2007-B-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28%	07/25/2037	4,941,031
8,947,583	Home Equity Mortgage Loan Asset Backed Trust, Series 2007-B-1A2 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28%	07/25/2037	4,941,031
3,832,165	Home Partners of America Trust, Series 2019-2-C	3.02% (a)	10/19/2039	3,861,151
4,076,772	Home Partners of America Trust, Series 2019-2-D	3.12% (a)	10/19/2039	4,029,440
7,673,923	Home Partners of America Trust, Series 2019-2-E	3.32% (a)	10/19/2039	7,637,454
627,129	HomeBanc Mortgage Trust, Series 2005-1-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 11.50% Cap)	0.83%	03/25/2035	572,498
65,217,791	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(c)	08/25/2025	66,046,357
19,869,506	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	9,842,588
658,434	HSI Asset Loan Obligation Trust, Series 2007-AR1-3A1	2.61% (b)	01/25/2037	626,915
15,274,684	HSI Asset Loan Obligation Trust, Series 2007-WF1-A3	4.81% (h)	12/25/2036	7,207,761
30,932,079	HSI Asset Securitization Corporation, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.37%	10/25/2036	13,419,610
16,943,038	HSI Asset Securitization Corporation, Series 2007-NC1-A2 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	04/25/2037	13,242,548
73,453,500	HSI Asset Securitization Corporation, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	04/25/2037	57,593,523
5,087,859	Impac Secured Assets Trust, Series 2007-1-A2 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 11.50% Cap)	0.25%	03/25/2037	5,042,064
401,878	Impac Trust, Series 2002-9F-A1	5.22% (h)	12/25/2032	415,460

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,828,414	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	07/25/2047	3,054,559
7,392,553	IndyMac Mortgage Loan Trust , Series 2005-AR15-A1	2.98% (b)	09/25/2035	7,075,952
6,724,244	IndyMac Mortgage Loan Trust , Series 2007-AR21-8A1	2.91% (b)	09/25/2037	6,949,790
1,166,856	IndyMac Mortgage Loan Trust, Series 2006-AR2-1A1	3.02% (b)	09/25/2036	976,875
1,421,035	IndyMac Mortgage Loan Trust, Series 2006-AR2-4A1	2.91% (b)	09/25/2036	1,316,082
11,942,119	IndyMac Mortgage Loan Trust, Series 2006-AR3-1A1	3.00% (b)	12/25/2036	11,456,733
3,054,244	IndyMac Mortgage Loan Trust, Series 2006-AR7-3A1	2.72% (b)	05/25/2036	2,802,957
3,415,853	IndyMac Mortgage Loan Trust, Series 2007-A1-A1	6.00%	08/25/2037	1,999,131
2,500,671	IndyMac Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	1,463,520
9,389,140	IndyMac Mortgage Loan Trust, Series 2007-A2-1A1	6.00%	10/25/2037	7,238,124
12,079,679	IndyMac Mortgage Loan Trust, Series 2007-A2-2A3	6.50%	10/25/2037	9,218,839
19,428,164	IndyMac Mortgage Loan Trust, Series 2007-A2-3A1	7.00%	10/25/2037	8,836,104
16,937,970	IndyMac Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	11,067,285
4,796,058	IndyMac Mortgage Loan Trust, Series 2007-AR13-2A1	2.82% (b)	07/25/2037	3,948,305
3,780,998	IndyMac Mortgage Loan Trust, Series 2007-AR1-3A1	2.83% (b)	03/25/2037	3,741,819
3,102,441	IndyMac Mortgage Loan Trust, Series 2007-AR3-3A1	2.67% (b)	07/25/2037	3,094,279
29,753,411	IndyMac Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	12,386,417
322,602	IndyMac Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	307,536
25,151,506	IndyMac Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	12,947,118
7,171,734	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	6,535,110
2,299,105	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9	6.00%	12/25/2035	2,095,017
4,289,117	JP Morgan Alternative Loan Trust, Series 2006-A2-1A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 11.50% Cap)	0.45%	05/25/2036	4,217,049
2,670,318	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	2,051,369
8,116,883	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69% (h)	05/25/2036	8,185,731
13,370,101	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	6.46%	12/25/2036	13,406,173
2,179,200	JP Morgan Mortgage Acquisition Corporation, Series 2005-WMC1- M4 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	0.99%	09/25/2035	2,070,845
7,474,097	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (h)	09/25/2029	5,926,201
13,412,346	JP Morgan Mortgage Acquisition Trust, Series 2006-HE3-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.37%	11/25/2036	12,628,056
25,996,741	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.33%	08/25/2036	14,620,120
24,027,347	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A4 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.45%	08/25/2036	13,689,309
3,341,138	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5	6.91% (h)	07/25/2036	1,444,707
5,138,328	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1A (1 Month LIBOR USD + 0.13%, 0.13% Floor)	0.22%	12/25/2036	3,839,516
35,550,679	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1B (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.32%	12/25/2036	2,585,974
23,000,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH1-AF5	4.76% (h)	11/25/2036	24,140,409
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.41%	03/25/2037	9,162,058
597,218	JP Morgan Mortgage Trust, Series 2005-A6-5A1	2.84% (b)	08/25/2035	584,977
5,071,520	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	5,548,692
484,057	JP Morgan Mortgage Trust, Series 2005-S2-2A13	5.50%	09/25/2035	469,173
1,171,604	JP Morgan Mortgage Trust, Series 2006-S2-3A3	6.00%	07/25/2036	702,513

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,712,672	JP Morgan Mortgage Trust, Series 2006-S2-3A5	6.25%	07/25/2036	2,360,170
2,093,700	JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.00%	08/25/2036	1,352,743
7,789,762	JP Morgan Mortgage Trust, Series 2006-S3-1A21 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.50% Cap)	0.47%	08/25/2036	1,375,193
7,789,762	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (-1 x 1 Month LIBOR USD + 7.12%, 7.12% Cap)	7.03% (f)(i)	08/25/2036	2,425,099
975,610	JP Morgan Mortgage Trust, Series 2006-S3-1A9	6.00%	08/25/2036	630,343
6,461,895	JP Morgan Mortgage Trust, Series 2006-S4-A3	6.00%	01/25/2037	4,218,930
2,690,900	JP Morgan Mortgage Trust, Series 2006-S4-A5	6.00%	01/25/2037	1,828,019
6,144,914	JP Morgan Mortgage Trust, Series 2006-S4-A8 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	0.47%	01/25/2037	1,905,620
6,144,914	JP Morgan Mortgage Trust, Series 2006-S4-A9 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.53% (f)(i)	01/25/2037	1,846,594
952,729	JP Morgan Mortgage Trust, Series 2007-A2-2A1	3.08% (b)	04/25/2037	859,341
7,168,284	JP Morgan Mortgage Trust, Series 2007-S1-2A6	6.00%	03/25/2037	4,758,724
2,112,682	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	1,527,319
4,740,718	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	3,550,015
1,812,033	JP Morgan Mortgage Trust, Series 2007-S3-1A64	7.50%	08/25/2037	1,006,457
798,568	JP Morgan Mortgage Trust, Series 2007-S3-1A9	6.00%	08/25/2037	597,657
4,371,170	JP Morgan Mortgage Trust, Series 2007-S3-1A96	6.00%	08/25/2037	3,272,415
4,982,176	JP Morgan Mortgage Trust, Series 2007-S3-1A97	6.00%	08/25/2037	3,729,979
87,505	JP Morgan Mortgage Trust, Series 2007-S3-2A2	5.50%	08/25/2022	88,225
5,688,991	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% (a)(b)	02/26/2037	3,992,046
16,557,971	JP Morgan Resecuritization Trust, Series 2009-7-7A1	7.00% (a)(b)(d)	09/27/2037	10,813,193
10,407,768	JP Morgan Resecuritization Trust, Series 2010-1-1A4	6.00% (a)	02/26/2037	7,538,394
5,653,321	JP Morgan Resecuritization Trust, Series 2010-1-2A11	7.00% (a)(b)	01/26/2037	3,732,882
31,030,684	Legacy Mortgage Asset Trust, Series 2019-GS1-A1	4.00% (a)(c)	01/25/2059	31,139,320
31,864,193	Legacy Mortgage Asset Trust, Series 2019-GS2-A1	3.75% (a)(c)	01/25/2059	31,951,559
22,267,078	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(c)	05/25/2059	22,374,087
29,406,000	Legacy Mortgage Asset Trust, Series 2019-GS5-A2	4.25% (a)(c)	05/25/2059	29,628,439
162,423,351	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	4.30% (a)	06/25/2058	170,145,607
75,344,025	Legacy Mortgage Asset Trust, Series 2019-SL3-A	3.47% (a)(c)	11/25/2061	76,033,438
26,545,000	Legacy Mortgage Asset Trust, Series 2020-GS1-A2	4.00% (a)(c)	10/25/2059	26,755,130
37,354,745	Legacy Mortgage Asset Trust, Series 2020-GS2-A1	2.75% (a)(c)	03/25/2060	37,691,020
26,264,000	Legacy Mortgage Asset Trust, Series 2020-GS2-A2	4.00% (a)(c)	03/25/2060	26,471,906
1,935,775	Lehman Mortgage Trust, Series 2005-2-3A5	5.50%	12/25/2035	1,431,464
1,439,711	Lehman Mortgage Trust, Series 2005-2-5A5	5.75%	12/25/2035	1,266,929
2,003,045	Lehman Mortgage Trust, Series 2005-3-2A1	6.00%	01/25/2036	2,053,949
170,567	Lehman Mortgage Trust, Series 2005-3-2A3	5.50%	01/25/2036	184,111
916,104	Lehman Mortgage Trust, Series 2005-3-2A7	6.00%	01/25/2036	938,490
1,152,312	Lehman Mortgage Trust, Series 2006-1-1A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	0.84%	02/25/2036	642,669
3,456,935	Lehman Mortgage Trust, Series 2006-1-1A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	4.66% (f)(i)	02/25/2036	652,516
3,339,089	Lehman Mortgage Trust, Series 2006-1-3A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	0.84%	02/25/2036	2,762,599
3,339,089	Lehman Mortgage Trust, Series 2006-1-3A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	4.66% (f)(i)	02/25/2036	400,920



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,151,347	Lehman Mortgage Trust, Series 2006-1-3A4	5.50%	02/25/2036	2,061,015
2,301,992	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.31% (f)(i)	08/25/2036	391,832
1,463,096	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	1,442,124
6,029,641	Lehman Mortgage Trust, Series 2006-5-2A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.50% Cap)	0.44%	09/25/2036	758,337
12,559,677	Lehman Mortgage Trust, Series 2006-5-2A2 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	7.06% (f)(i)	09/25/2036	3,867,944
6,942,235	Lehman Mortgage Trust, Series 2006-6-3A9	5.50%	10/25/2036	6,080,552
582,233	Lehman Mortgage Trust, Series 2006-6-4A5	6.00%	12/25/2036	576,254
3,091,237	Lehman Mortgage Trust, Series 2006-7-2A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.54%	11/25/2036	555,514
11,063,596	Lehman Mortgage Trust, Series 2006-7-2A5 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.46% (f)(i)	11/25/2036	3,116,636
2,107,260	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	30.26% (i)	01/25/2037	3,342,457
2,299,891	Lehman Mortgage Trust, Series 2006-9-1A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 5.75% Cap)	0.69%	01/25/2037	1,413,346
6,866,839	Lehman Mortgage Trust, Series 2006-9-1A6 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	5.06% (f)(i)	01/25/2037	1,137,443
3,675,734	Lehman Mortgage Trust, Series 2006-9-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	0.47%	01/25/2037	617,338
6,786,893	Lehman Mortgage Trust, Series 2006-9-2A2 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.53% (f)(i)	01/25/2037	1,731,007
6,204,625	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	3,007,969
23,652,593	Lehman Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.30% (a)	06/25/2037	19,852,804
1,827,401	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	1,559,188
2,500,762	Lehman Mortgage Trust, Series 2007-4-2A11 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	0.42%	05/25/2037	594,982
11,823,076	Lehman Mortgage Trust, Series 2007-4-2A8 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	6.58% (f)(i)	05/25/2037	3,258,257
875,970	Lehman Mortgage Trust, Series 2007-4-2A9 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	0.42%	05/25/2037	214,957
8,620,859	Lehman Mortgage Trust, Series 2007-5-11A1	5.02% (b)	06/25/2037	7,201,852
868,596	Lehman Mortgage Trust, Series 2007-5-4A3 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	39.53% (i)	08/25/2036	1,300,556
738,915	Lehman Mortgage Trust, Series 2007-5-7A3	7.50%	10/25/2036	475,279
132,260	Lehman Mortgage Trust, Series 2007-6-1A8	6.00%	07/25/2037	130,929
6,460,333	Lehman Mortgage Trust, Series 2007-9-2A2	6.50%	10/25/2037	3,299,318
3,739,460	Lehman Mortgage Trust, Series 2008-2-1A6	6.00%	03/25/2038	2,024,205
3,482,615	Lehman Trust, Series 2005-4-2A3A	5.50%	10/25/2035	3,944,837
9,261,489	Lehman Trust, Series 2005-9N-2A1 (12 Month US Treasury Average + 1.06%, 1.06% Floor)	1.18%	02/25/2036	8,776,009
364	Lehman Trust, Series 2006-17-1A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.43%	08/25/2046	344,589
8,759,766	Lehman Trust, Series 2006-5-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	0.51%	04/25/2036	8,598,774
106,901	Lehman Trust, Series 2006-5-2A4A	6.39% (h)	04/25/2036	129,752
10,113,840	Lehman Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	0.49%	06/25/2046	10,153,085

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,296,845	Lehman Trust, Series 2007-1-2A1	7.00% (b)	02/25/2037	8,895,897
14,787,441	Lehman Trust, Series 2007-12N-1A3A (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.29%	07/25/2047	14,764,311
6,503,561	Lehman XS Trust, Series 2005-2-2A3B	5.94% (h)	08/25/2035	6,556,898
9,257,360	Lehman XS Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	0.69%	03/25/2036	9,044,419
86,200,000	LHOME Mortgage Trust, Series 2019-RTL2-A1	3.84% (a)	03/25/2024	86,701,701
19,200,000	LHOME Mortgage Trust, Series 2019-RTL3-A1	3.87% (a)	07/25/2024	19,382,285
19,200,000	LHOME Mortgage Trust, Series 2020-RTL1-A1	3.23% (a)	10/25/2024	19,330,274
9,300,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(b)	09/25/2026	9,302,941
32,281,681	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.45%	05/25/2046	14,557,605
5,257,595	Long Beach Mortgage Loan Trust, Series 2006-3-2A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.63%	05/25/2046	2,425,808
17,643,524	Long Beach Mortgage Loan Trust, Series 2006-5-2A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.57%	06/25/2036	11,350,494
32,463,164	Long Beach Mortgage Loan Trust, Series 2006-6-1A (1 Month LIBOR USD + 0.29%, 0.29% Floor)	0.38%	07/25/2036	26,545,476
4,083,370	Luminent Mortgage Trust, Series 2005-1-A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 11.50% Cap)	0.61%	11/25/2035	4,005,746
3,276,663	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	2.78% (b)	03/25/2035	3,200,274
947,948	MASTR Adjustable Rate Mortgages Trust, Series 2005-6-5A1	2.63% (b)	07/25/2035	914,335
6,563,345	MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	2.86% (b)	11/25/2036	4,949,797
1,188,505	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	1,227,573
164,702	MASTR Alternative Loans Trust, Series 2005-5-2A3	5.50%	07/25/2025	165,259
7,735,216	MASTR Alternative Loans Trust, Series 2005-5-3A1	5.75%	08/25/2035	5,552,691
2,042,804	MASTR Alternative Loans Trust, Series 2005-6-1A5	5.50%	12/25/2035	1,852,240
1,500,541	MASTR Alternative Loans Trust, Series 2006-3-1A2	6.25%	07/25/2036	1,229,392
2,125,146	MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	2,114,194
4,334,487	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	2,139,619
3,366,267	MASTR Asset Backed Securities Trust, Series 2003-OPT1-M3 (1 Month LIBOR USD + 4.13%, 4.13% Floor)	4.22%	12/25/2032	3,406,051
8,330,744	MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.43%	06/25/2036	8,092,128
16,553,783	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.30%	05/25/2037	16,127,353
14,687,095	MASTR Asset Backed Securities Trust, Series 2007-WMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.24%	01/25/2037	5,970,892
2,354,377	MASTR Asset Securitization Trust, Series 2006-1-1A4	5.75%	05/25/2036	2,127,099
1,446,698	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	1,234,379
2,767,656	MASTR Asset Securitization Trust, Series 2007-1-1A3	6.25%	11/25/2037	1,836,546
16,936,763	MASTR Resecuritization Trust, Series 2008-1-A1	6.00% (a)(b)(d)	09/27/2037	15,180,429
9,441,420	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(b)	06/27/2036	8,687,278
2,089,140	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	2,199,237
712,795	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	0.49%	10/25/2032	665,281
24,442,429	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2A (1 Month LIBOR USD + 0.11%, 0.11% Floor)	0.20%	04/25/2037	12,545,262

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,614,097	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2B (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.30%	04/25/2037	2,403,457
6,320,681	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.41%	04/25/2037	3,341,332
14,676,110	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 7.00% Cap)	0.41%	03/25/2037	4,071,919
14,676,110	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (- 1 x 1 Month LIBOR USD + 6.68%, 6.68% Cap)	6.59% (f)(i)	03/25/2037	4,171,184
32,190,631	Merrill Lynch Alternative Note Asset Trust, Series 2007- OAR5-1A1	2.22% (b)	10/25/2047	13,749,082
856,096	Merrill Lynch Mortgage Investors Trust, Series 2006-3-1A	2.20% (b)	10/25/2036	864,520
1,013,623	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2	6.00%	04/25/2036	724,412
27,498,026	Merrill Lynch Mortgage Investors Trust, Series 2006-FM1-A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	04/25/2037	20,601,205
8,210,772	Merrill Lynch Mortgage Investors Trust, Series 2006-HE4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.29%	07/25/2037	2,638,890
97,559,009	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.34%	02/25/2037	62,968,214
3,247,508	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A3 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28%	04/25/2047	1,863,663
1,817,645	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A4 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	0.36%	04/25/2047	1,050,418
65,871,471	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.34%	03/25/2037	58,995,320
43,669,063	MFA LLC, Series 2021-NPL1-A1	2.36% (a)(c)	03/25/2060	43,718,339
13,090,463	Morgan Stanley Capital Trust, Series 2006-NC2-M1 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.63%	02/25/2036	13,317,878
29,236,322	Morgan Stanley Home Equity Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.31%	12/25/2036	18,062,594
5,717,681	Morgan Stanley IXIS Real Estate Capital Trust, Series 2006-2- AFPT (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.16%	11/25/2036	2,614,693
782,663	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	0.79%	12/25/2035	576,171
1,960,933	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6	5.75%	12/25/2035	1,684,733
2,749,621	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.39% (b)	12/25/2035	2,747,099
4,944,912	Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6	6.73% (h)	08/25/2036	1,495,228
7,377,620	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	4,813,220
7,425,017	Morgan Stanley Mortgage Loan Trust, Series 2006-16AX-2A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.26%	11/25/2036	3,006,334
5,714,328	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	5.65% (h)	10/25/2046	2,458,217
1,927,257	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6	5.58% (h)	10/25/2046	733,748
2,494,056	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.75%	02/25/2036	2,453,860
17,962,606	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.10% (b)	06/25/2036	14,621,362
1,937,229	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	1,484,632
1,961,110	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	1,502,932
3,024,859	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	2,341,755
5,715,712	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3	2.35% (b)	10/25/2037	4,522,210
3,177,795	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	5.92% (h)	09/25/2046	1,204,609
2,166,823	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.08% (h)	09/25/2046	965,475
523,361	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	5.62% (h)	01/25/2047	518,965

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,990,773	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A3S	5.86% (h)	01/25/2047	3,263,585
3,504,037	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S	5.96% (h)	01/25/2047	1,908,593
5,872,301	Morgan Stanley Re-Remic Trust, Series 2010-R5-4B	1.20% (a)(h)	06/26/2036	5,431,847
9,614,090	Morgan Stanley Re-Remic Trust, Series 2010-R5-5B	0.95% (a)(h)	01/26/2037	8,867,238
12,542,257	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% (a)(b)	11/26/2036	12,505,139
1,438,210	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% (a)(b)	02/26/2037	1,487,901
9,638,745	Morgan Stanley Re-Remic Trust, Series 2012-R4-1B	0.24% (a)(e)	08/26/2036	8,886,880
8,971,469	Morgan Stanley Re-Remic Trust, Series 2013-R2-1B	2.70% (a)(b)	10/26/2036	8,099,482
5,010,925	Morgan Stanley Resecuritization Trust, Series 2014-R7-B1	3.73% (a)(b)	01/26/2051	5,169,479
36,024,811	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	36,506,211
11,016,132	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF3	6.17% (b)	07/25/2036	4,225,622
13,511,608	New Century Alternative Mortgage Loan Trust, Series 2006-ALT2-AF5	5.02% (h)	10/25/2036	4,778,826
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)	0.37%	05/25/2036	10,675,067
26,333,376	New Residential Mortgage Loan Trust, Series 2018-FNT1-A	3.61% (a)	05/25/2023	26,414,440
10,177,222	New Residential Mortgage Loan Trust, Series 2018-FNT2-A	3.79% (a)	07/25/2054	10,181,641
62,504,400	New Residential Mortgage Loan Trust, Series 2020-RPL1-M1	3.25% (a)(b)	11/25/2059	66,193,428
16,345,550	New Residential Mortgage Loan Trust, Series 2020-RPL1-M2	3.50% (a)(b)	11/25/2059	17,395,791
351,412	New York Mortgage Trust, Series 2005-2-A (1 Month LIBOR USD + 0.66%, 0.66% Floor, 10.50% Cap)	0.42%	08/25/2035	344,839
91,011,132	New York Mortgage Trust, Series 2020-SP1-A1	3.96% (a)	06/25/2025	91,464,367
72,993	Nomura Asset Acceptance Corporation, Series 2005-AP1-2A5	5.36% (h)	02/25/2035	74,337
13,991,913	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	6.16% (b)	05/25/2036	4,543,051
2,843,407	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41% (b)	05/25/2036	924,192
15,697,869	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (b)	01/25/2036	6,799,436
2,653,270	Nomura Asset Acceptance Corporation, Series 2006-AP1-A3	5.65% (b)	01/25/2036	1,148,950
1,304,009	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2	5.76% (b)	06/25/2036	528,342
16,124,288	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (h)	10/25/2036	6,045,134
2,811,692	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (h)	02/25/2037	1,121,684
14,014,120	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	5.99% (h)	02/25/2037	5,591,477
5,714,650	Nomura Resecuritization Trust, Series 2014-2R-4A9	4.34% (a)(h)	07/26/2036	5,575,975
8,774,589	NovaStar Mortgage Funding Trust Series, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.41%	10/25/2036	6,809,909
17,140,453	NRPL Trust, Series 2018-2A-A1	4.25% (a)(c)	07/25/2067	17,204,349
92,038,062	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	93,040,412
692,331	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.07%	11/25/2034	686,155
6,944,672	Option One Mortgage Loan Trust, Series 2007-1-2A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	01/25/2037	4,855,911
71,784,571	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28%	07/25/2037	66,782,579
90,910,271	OSAT Trust, Series 2020-RPL1-A1	3.07% (a)(c)	12/26/2059	91,693,063
4,309,078	PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap)	0.25%	02/25/2037	3,438,440
10,291,206	PHH Alternative Mortgage Trust, Series 2007-2-2A1	6.00%	05/25/2037	10,105,538
4,802,044	PHH Alternative Mortgage Trust, Series 2007-2-2A2	6.00%	05/25/2037	4,715,377

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
341,304	PHH Alternative Mortgage Trust, Series 2007-2-3A1	6.00%	05/25/2037	342,184
69,721,792	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	69,115,540
6,546,222	PMT Credit Risk Transfer Trust, Series 2019-1R-A (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.10% (a)	03/27/2024	6,541,239
21,492,535	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	2.80% (a)	10/27/2022	21,580,874
62,005,003	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.45% (a)	02/27/2023	62,134,122
133,073,021	PMT Credit Risk Transfer Trust, Series 2021-1R-A (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.01% (a)	02/27/2024	134,425,069
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	68,035,769
162,187,290	PR Mortgage Loan Trust, Series 2014-1-APT	5.90% (a)(b)	10/25/2049	162,500,944
76,199,999	Pretium Mortgage Credit Partners LLC, Series 2020-NPL3-A1	3.10% (a)(c)	06/27/2060	77,019,347
90,229,568	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(c)	09/27/2060	90,299,857
7,120,658	Prime Mortgage Trust, Series 2006-DR1-2A1	5.50% (a)	05/25/2035	6,544,928
3,663,344	Prime Mortgage Trust, Series 2006-DR1-2A2	6.00% (a)	05/25/2035	3,327,333
29,000,000	Progress Residential Trust, Series 2021-SFR2-E1	2.55% (a)	04/19/2038	29,328,129
20,000,000	Progress Residential Trust, Series 2021-SFR2-E2	2.65% (a)	04/19/2038	20,138,320
62,271,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	62,199,793
91,387,866	PRPM LLC, Series 2019-GS1-A1	3.50% (a)(b)	10/25/2024	91,965,264
91,078,757	PRPM LLC, Series 2020-1A-A1	2.98% (a)(c)	02/25/2025	91,575,929
23,590,690	PRPM LLC, Series 2020-2-A1	3.67% (a)(c)	08/25/2025	23,774,032
135,960,532	PRPM LLC, Series 2020-3-A1	2.86% (a)(c)	09/25/2025	136,818,402
81,685,177	PRPM LLC, Series 2020-5-A1	3.10% (a)(c)	11/25/2025	82,300,332
130,900,804	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	131,264,577
7,100,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(b)	03/25/2026	7,103,328
27,435,315	RALI Trust, Series 2007-QA5-1A1	5.20% (b)	09/25/2037	23,943,090
13,868,436	RALI Trust, Series 2007-QH7-2A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	08/25/2037	13,155,402
32,545,365	RALI Trust, Series 2007-QS10-A1	6.50%	09/25/2037	31,826,663
17,096,944	RAMP Series Trust, Series 2006-RS3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	0.69%	05/25/2036	16,426,687
4,313,264	RAMP Series Trust, Series 2006-RS6-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.63%	11/25/2036	4,090,886
16,883,613	RBSGC Structured Trust, Series 2008-B-A1	6.00% (a)	06/25/2037	16,922,763
20,283,976	RBSSP Resecuritization Trust , Series 2009-12-20A2	2.66% (a)(b)	12/25/2035	18,987,023
4,194,634	RBSSP Resecuritization Trust, Series 2009-12-17A2	2.49% (a)(b)	10/25/2035	4,193,108
3,595,391	RBSSP Resecuritization Trust, Series 2010-4-7A2	6.00% (a)	07/26/2037	2,561,410
70,210,896	Redwood Funding Trust, Series 2019-1-PT	4.21% (a)(c)	09/27/2024	71,031,381
3,303,375	Renaissance Home Equity Loan Trust, Series 2006-1-AF6	5.75% (h)	05/25/2036	2,258,340
2,112,527	Renaissance Home Equity Loan Trust, Series 2006-2-AF5	6.25% (h)	08/25/2036	1,276,983
6,931,186	Renaissance Home Equity Loan Trust, Series 2006-3-AF3	5.59% (h)	11/25/2036	3,656,109
18,423,144	Renaissance Home Equity Loan Trust, Series 2006-3-AF4	5.81% (h)	11/25/2036	10,096,612
10,340,045	Renaissance Home Equity Loan Trust, Series 2006-4-AF4	5.47% (h)	01/25/2037	5,171,859
20,361,654	Renaissance Home Equity Loan Trust, Series 2006-4-AF5	5.69% (h)	01/25/2037	10,580,174
8,192,822	Renaissance Home Equity Loan Trust, Series 2007-1-AF1	5.74% (h)	04/25/2037	3,491,737



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,779,950	Renaissance Home Equity Loan Trust, Series 2007-1-AF1Z	5.35% (h)	04/25/2037	2,310,583
3,486,895	Renaissance Home Equity Loan Trust, Series 2007-1-AF2	5.51% (h)	04/25/2037	1,425,322
5,072,268	Renaissance Home Equity Loan Trust, Series 2007-1-AF3	5.61% (h)	04/25/2037	2,111,745
8,232,817	Renaissance Home Equity Loan Trust, Series 2007-1-AF5	5.91% (h)	04/25/2037	3,613,474
17,696,892	Renaissance Home Equity Loan Trust, Series 2007-2-AF2	5.68% (h)	06/25/2037	6,835,694
9,571,061	Renaissance Home Equity Loan Trust, Series 2007-2-AF5	6.20% (h)	06/25/2037	4,088,302
19,406,221	Residential Accredit Loans, Inc., Series 2005-QA11-4A1	3.71% (b)	10/25/2035	16,075,392
10,171,264	Residential Accredit Loans, Inc., Series 2005-QA13-2A1	3.98% (b)	12/25/2035	9,498,785
8,197,028	Residential Accredit Loans, Inc., Series 2005-QA3-CB1	3.34% (b)	03/25/2035	4,130,263
291,032	Residential Accredit Loans, Inc., Series 2005-QS12-A11 (-11 x 1 Month LIBOR USD + 51.15%, 51.15% Cap)	50.14% (i)	08/25/2035	624,102
1,033,745	Residential Accredit Loans, Inc., Series 2005-QS13-1A6	5.50%	09/25/2035	999,471
2,193,408	Residential Accredit Loans, Inc., Series 2005-QS13-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	0.79%	09/25/2035	1,871,195
8,992,972	Residential Accredit Loans, Inc., Series 2005-QS13-2A2 (-1 x 1 Month LIBOR USD + 5.05%, 5.05% Cap)	4.96% (f)(i)	09/25/2035	1,147,902
5,643,624	Residential Accredit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2035	3,144,700
1,633,912	Residential Accredit Loans, Inc., Series 2005-QS15-2A	6.00%	10/25/2035	1,626,695
2,109,089	Residential Accredit Loans, Inc., Series 2005-QS15-3A	6.00%	10/25/2035	2,079,638
2,080,511	Residential Accredit Loans, Inc., Series 2005-QS16-A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	0.79%	11/25/2035	1,731,221
2,080,152	Residential Accredit Loans, Inc., Series 2005-QS16-A2 (-1 x 1 Month LIBOR USD + 4.80%, 4.80% Cap)	4.71% (f)(i)	11/25/2035	256,840
1,148,125	Residential Accredit Loans, Inc., Series 2005-QS17-A1	6.00%	12/25/2035	1,159,833
795,591	Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2035	803,704
3,327,507	Residential Accredit Loans, Inc., Series 2005-QS17-A11	6.00%	12/25/2035	3,361,441
2,365,087	Residential Accredit Loans, Inc., Series 2005-QS17-A2 (1 Month LIBOR USD + 0.85%, 0.85% Floor, 6.00% Cap)	0.94%	12/25/2035	1,952,066
2,365,087	Residential Accredit Loans, Inc., Series 2005-QS17-A4 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	5.06% (f)(i)	12/25/2035	317,286
1,903,023	Residential Accredit Loans, Inc., Series 2005-QS17-A6	6.00%	12/25/2035	1,922,429
878,627	Residential Accredit Loans, Inc., Series 2005-QS5-A3	5.70%	04/25/2035	859,864
911,672	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	896,560
5,969,645	Residential Accredit Loans, Inc., Series 2006-QS11-1A1	6.50%	08/25/2036	5,852,800
1,423,635	Residential Accredit Loans, Inc., Series 2006-QS12-1A1	6.50%	09/25/2036	978,514
2,505,857	Residential Accredit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2036	2,439,310
3,795,745	Residential Accredit Loans, Inc., Series 2006-QS14-A18	6.25%	11/25/2036	3,696,299
1,756,059	Residential Accredit Loans, Inc., Series 2006-QS15-A1	6.50%	10/25/2036	1,749,096
739,117	Residential Accredit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2036	708,619
2,628,182	Residential Accredit Loans, Inc., Series 2006-QS16-A11	6.00%	11/25/2036	2,520,420
767,196	Residential Accredit Loans, Inc., Series 2006-QS16-A7	6.00%	11/25/2036	735,539
829,046	Residential Accredit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2036	794,837
328,069	Residential Accredit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2036	314,532
1,467,754	Residential Accredit Loans, Inc., Series 2006-QS17-A4	6.00%	12/25/2036	1,433,840
8,154,204	Residential Accredit Loans, Inc., Series 2006-QS17-A5	6.00%	12/25/2036	7,965,797
880,972	Residential Accredit Loans, Inc., Series 2006-QS1-A6 (-8 x 1 Month LIBOR USD + 42.86%, 42.86% Cap)	42.15% (i)	01/25/2036	1,711,290
6,188,999	Residential Accredit Loans, Inc., Series 2006-QS3-1A11	6.00%	03/25/2036	6,125,892

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,383,239	Residential Accredit Loans, Inc., Series 2006-QS4-A8 (-8 x 1 Month LIBOR USD + 5143.00%, 1.10% Floor, 8.00% Cap)	8.00% (i)	04/25/2036	1,322,066
3,751,711	Residential Accredit Loans, Inc., Series 2006-QS5-A3	6.00%	05/25/2036	3,589,272
11,181,511	Residential Accredit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2036	10,697,382
1,749,728	Residential Accredit Loans, Inc., Series 2006-QS6-1A16	6.00%	06/25/2036	1,679,705
2,538,475	Residential Accredit Loans, Inc., Series 2006-QS6-1A2	6.00%	06/25/2036	2,436,886
4,908,593	Residential Accredit Loans, Inc., Series 2006-QS8-A1	6.00%	08/25/2036	4,813,708
8,512,217	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.46% (f)(i)	08/25/2036	1,234,589
3,234,133	Residential Accredit Loans, Inc., Series 2006-QS9-1A6 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	5.21% (f)(i)	07/25/2036	513,915
26,953,097	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.32%	06/25/2037	12,973,194
3,082,112	Residential Accredit Loans, Inc., Series 2007-QS11-A1	7.00%	10/25/2037	3,012,336
10,869,047	Residential Accredit Loans, Inc., Series 2007-QS1-1A2 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.36% (f)(i)	01/25/2037	1,849,719
1,094,085	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	1,068,452
2,599,489	Residential Accredit Loans, Inc., Series 2007-QS1-2A10	6.00%	01/25/2037	2,494,180
3,865,584	Residential Accredit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2037	3,709,510
18,093,042	Residential Accredit Loans, Inc., Series 2007-QS3-A1	6.50%	02/25/2037	18,095,224
2,885,048	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	2,826,226
4,878,643	Residential Accredit Loans, Inc., Series 2007-QS4-3A3	6.00%	03/25/2037	4,693,807
1,998,009	Residential Accredit Loans, Inc., Series 2007-QS5-A1	5.50%	03/25/2037	1,939,317
824,260	Residential Accredit Loans, Inc., Series 2007-QS5-A5 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 7.00% Cap)	0.39%	03/25/2037	632,126
2,737,556	Residential Accredit Loans, Inc., Series 2007-QS5-A8 (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	6.61% (f)(i)	03/25/2037	513,972
2,104,437	Residential Accredit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2037	2,027,554
676,638	Residential Accredit Loans, Inc., Series 2007-QS6-A13 (-8 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	54.24% (i)	04/25/2037	1,201,182
3,013,389	Residential Accredit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2037	2,903,296
4,802,411	Residential Accredit Loans, Inc., Series 2007-QS6-A6	6.25%	04/25/2037	4,725,895
331,687	Residential Accredit Loans, Inc., Series 2007-QS6-A77 (-8 x 1 Month LIBOR USD + 55.83%, 55.83% Cap)	55.07% (i)	04/25/2037	597,214
5,989,189	Residential Accredit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2037	3,600,329
18,201,841	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	17,907,819
2,063,571	Residential Asset Mortgage Products, Inc., Series 2004-RS7-A3	2.94% (b)	07/25/2034	2,028,412
1,120,096	Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5	5.41% (h)	01/25/2035	1,140,850
15,382,846	Residential Asset Mortgage Products, Inc., Series 2006-RS2-A3A (1 Month LIBOR USD + 0.30%, 0.60% Floor, 14.00% Cap)	0.69%	03/25/2036	15,198,303
18,359,926	Residential Asset Securities Corporation, Series 2007-EMX1-A13 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.00% Cap)	0.29%	01/25/2037	17,318,497
5,085,227	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	3,719,143
1,674,855	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.91% (f)(i)	11/25/2035	346,767
1,813,008	Residential Asset Securitization Trust, Series 2005-A12-A8 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 5.50% Cap)	0.64%	11/25/2035	978,854
15,698,760	Residential Asset Securitization Trust, Series 2005-A13-2A1	5.50%	10/25/2035	8,788,508
2,416,530	Residential Asset Securitization Trust, Series 2005-A15-1A7	6.00%	02/25/2036	2,493,683

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,688,790	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2036	4,824,501
8,311,929	Residential Asset Securitization Trust, Series 2005-A16-A1	5.00%	02/25/2036	4,782,209
1,475,604	Residential Asset Securitization Trust, Series 2005-A7-A3	5.50%	06/25/2035	1,154,625
3,570,199	Residential Asset Securitization Trust, Series 2005-A8CB-A11	6.00%	07/25/2035	3,219,347
3,597,422	Residential Asset Securitization Trust, Series 2005-A8CB-A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.91% (f)(i)	07/25/2035	536,945
4,681,394	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2036	2,604,135
695,505	Residential Asset Securitization Trust, Series 2006-A1-1A3	6.00%	04/25/2036	478,038
7,309,088	Residential Asset Securitization Trust, Series 2006-A12-A1	6.25%	11/25/2036	4,182,215
7,460,746	Residential Asset Securitization Trust, Series 2006-A13-A1	6.25%	12/25/2036	4,184,184
11,697,163	Residential Asset Securitization Trust, Series 2006-A1-3A2	6.00%	04/25/2036	8,144,267
14,320,982	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.54%	12/25/2036	1,428,330
31,604,258	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.46% (f)(i)	12/25/2036	10,478,360
5,785,166	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	3,666,967
4,005,784	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	01/25/2046	2,538,800
360,932	Residential Asset Securitization Trust, Series 2006-A4-2A5	6.00%	05/25/2036	353,683
2,748,617	Residential Asset Securitization Trust, Series 2006-A4-2A9	6.00%	05/25/2036	2,693,413
2,507,201	Residential Asset Securitization Trust, Series 2006-A8-1A1	6.00%	08/25/2036	2,057,964
4,997,013	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	28.03% (d)(i)	01/25/2046	6,503,582
22,327,774	Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2037	18,099,099
830,931	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x 1 Month LIBOR USD + 46.38%, 46.38% Cap)	45.68% (i)	04/25/2037	1,896,582
22,841,994	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.01% (f)(i)	05/25/2037	3,604,103
5,879,328	Residential Asset Securitization Trust, Series 2007-A5-1A6 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	0.49%	05/25/2037	499,916
4,711,080	Residential Asset Securitization Trust, Series 2007-A5-2A3	6.00%	05/25/2037	3,886,655
2,064,626	Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2037	1,703,293
8,976,761	Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	06/25/2037	7,469,759
7,991,936	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2037	4,603,405
35,153,667	Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2037	20,248,730
15,575,848	Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2037	8,971,785
5,426,316	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	5,185,325
1,817,150	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	1,812,531
124,410	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	124,093
3,202,654	Residential Funding Mortgage Securities Trust, Series 2006-S9-A1	6.25%	09/25/2036	3,143,000
3,534,282	Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.00%	01/25/2037	3,495,436
2,008,785	Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	1,903,279
2,263,118	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	2,144,254
4,224,982	Residential Funding Mortgage Securities Trust, Series 2007-S2-A5	6.00%	02/25/2037	4,003,077
660,224	Residential Funding Mortgage Securities Trust, Series 2007-S2-A9	6.00%	02/25/2037	625,547
1,990,245	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	1,788,087
2,101,521	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	2,016,760
1,176,914	Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	1,133,591

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,147,820	Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	14,117,235
4,100,094	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8	6.00%	05/25/2037	4,107,946
1,912,531	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	06/25/2037	1,940,391
10,799,269	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	07/25/2037	10,441,984
5,853,280	Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	5,284,623
332,913	Residential Funding Mortgage Securities Trust, Series 2007-SA1-4A	5.31% (b)	02/25/2037	267,581
4,215,706	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	3.37% (b)	04/25/2037	3,880,413
6,339,830	RMAT LLC, Series 2015-PR2-A1	9.85% (a)(c)	11/25/2035	6,349,358
38,385,154	RSFR, Series 2020-1-PT	4.21% (a)(c)	02/17/2025	37,719,440
237,565,139	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	4.14% (a)(b)	02/25/2054	204,400,595
42,655,973	Securitized Mortgage Asset Loan Trust, Series 2015-2-PC	2.36% (a)(b)	12/26/2059	39,274,826
45,048,834	Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	2.72% (a)(b)	10/25/2044	42,731,621
114,776	Sequoia Mortgage Trust, Series 2003-4-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 11.50% Cap)	0.79%	07/20/2033	114,811
8,429,517	SG Mortgage Securities Trust, Series 2006-FRE1-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.43%	02/25/2036	8,255,500
2,732,646	SG Mortgage Securities Trust, Series 2006-FRE1-A2C (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.63%	02/25/2036	1,779,351
4,197,974	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.24%	06/25/2037	3,419,100
7,604,699	Soundview Home Loan Trust, Series 2007-OPT3-1A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.26%	08/25/2037	7,064,314
23,487,201	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.09%	09/25/2037	18,957,093
45,213,907	Soundview Home Loan Trust, Series 2007-WM1W-2A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.30%	02/25/2037	40,810,005
4,476,692	Specialty Underwriting & Residential Finance Trust, Series 2006- BC2-A2B	3.64% (h)	02/25/2037	2,384,431
6,000,000	Spruce Hill Mortgage Loan Trust, Series 2019-SH1-B2	6.18% (a)(b)	04/29/2049	6,008,537
9,826,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH1-M1	3.22% (a)(b)	01/28/2050	9,865,475
82,330,933	Stanwich Mortgage Loan Company, Series 2019-NPB1-A1	3.38% (a)(c)	08/15/2024	82,922,168
50,478,049	Stanwich Mortgage Loan Company, Series 2019-RPL1-A	3.72% (a)(c)	02/15/2049	51,024,121
4,725,759	STARM Mortgage Loan Trust, Series 2007-2-1A1	2.55% (b)	04/25/2037	2,797,497
1,816,694	STARM Mortgage Loan Trust, Series 2007-3-1A1	2.70% (b)	06/25/2037	1,484,828
805,463	Structured Adjustable Rate Mortgage Loan Trust, Series 2004-12-8A	3.02% (b)	09/25/2034	820,193
2,141,730	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.14% (b)	12/25/2035	2,063,807
2,918,220	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1	3.59% (b)	01/25/2037	2,664,767
1,668,222	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	2.90% (b)	02/25/2036	1,223,855
4,585,440	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8-4A4	3.53% (b)	09/25/2036	4,313,374
9,752,576	Structured Adjustable Rate Mortgage Loan Trust, Series 2007-7- 1A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	08/25/2037	9,766,658
89,236,403	Structured Asset Investment Loan Trust, Series 2006-3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.25%	06/25/2036	68,380,241

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,191,757	Structured Asset Investment Loan Trust, Series 2006-4-A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.26%	07/25/2036	7,450,371
10,963,312	Structured Asset Mortgage Investments Trust, Series 2006-AR3- 12A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	0.49%	05/25/2036	10,708,512
85,287,365	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.41%	12/25/2036	63,010,535
1,117,509	Structured Asset Securities Corporation, Series 2003-24A-1A3	2.47% (b)	07/25/2033	1,169,557
10,317,435	Structured Asset Securities Corporation, Series 2005-5-3A1	6.00%	04/25/2035	8,108,776
23,765,212	Structured Asset Securities Corporation, Series 2006-BC4-A4 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.43%	12/25/2036	23,416,108
67,334,167	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (a)(d)(f)(i)	03/28/2045	9,460,727
18,929,601	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28% (a)	03/25/2037	15,505,535
357,471	Suntrust Alternative Loan Trust, Series 2005-1F-2A3	5.75%	12/25/2035	354,252
616,357	Suntrust Alternative Loan Trust, Series 2006-1F-1A3	6.00%	04/25/2036	482,026
12,494,575	Terwin Mortgage Trust, Series 2006-7-2A3 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	0.36% (a)	08/25/2037	7,348,936
199,830	Thornburg Mortgage Securities Trust, Series 2003-6-A2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 11.50% Cap)	1.09%	12/25/2033	202,431
3,474,785	Thornburg Mortgage Securities Trust, Series 2004-4-5A	2.05% (b)	12/25/2044	3,366,569
6,306,354	Thornburg Mortgage Securities Trust, Series 2007-1-A1 (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	1.54%	03/25/2037	6,277,776
2,057,076	Thornburg Mortgage Securities Trust, Series 2007-1-A2A (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	1.54%	03/25/2037	1,954,840
40,248,582	Toorak Mortgage Corporation Ltd., Series 2019-1-A1	4.54% (a)(c)	03/25/2022	40,468,311
70,000,000	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% (c)	09/25/2022	70,940,422
4,100,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A2	3.23% (a)(c)	03/25/2023	4,077,190
30,000,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A1	2.24% (a)(c)	06/25/2024	30,045,762
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-E	3.40% (a)	03/17/2038	5,118,720
8,900,000	Tricon American Homes Trust, Series 2020-SFR1-D	2.55% (a)	07/17/2038	9,030,971
1,600,000	Tricon American Homes Trust, Series 2020-SFR1-E	3.54% (a)	07/17/2038	1,674,439
20,800,000	TVC Mortgage Trust, Series 2020-RTL1-A1	3.47% (a)	09/25/2024	20,979,456
6,202,899	VCAT LLC, Series 2020-NPL1-A1	3.67% (a)(c)	08/25/2050	6,239,129
8,000,000	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(c)	05/25/2051	8,021,824
16,174,521	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX	3.07% (a)(b)	11/25/2047	16,633,231
20,658,198	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	21,470,528
52,407,610	Velocity Commercial Capital Loan Trust, Series 2019-1-A	3.76% (a)(b)	03/25/2049	54,341,058
4,669,523	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(b)	03/25/2049	4,761,628
18,030,093	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(b)	07/25/2049	18,377,450
6,684,510	Velocity Commercial Capital Loan Trust, Series 2019-2-M1	3.26% (a)(b)	07/25/2049	6,807,581
3,231,611	Velocity Commercial Capital Loan Trust, Series 2020-1-M4	3.54% (a)(b)	02/25/2050	3,203,750
6,100,000	Verus Securitization Trust, Series 2021-3-M1	2.40% (a)(b)	06/25/2066	6,144,042
29,060,134	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(c)	02/27/2051	29,090,918
82,270,179	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(c)	02/27/2051	82,433,271
12,024,305	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(c)	03/27/2051	12,042,705
36,161,463	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(c)	04/25/2051	36,204,495
7,721,450	Voyager Trust, Series 2009-1-SAC3	9.41% (a)(b)	02/25/2038	5,925,678



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,137,206	WaMu Asset-Backed Certificates Trust, Series 2007-HE1-2A2 (1 Month LIBOR USD + 0.11%, 0.11% Floor)	0.20%	01/25/2037	5,703,425
14,310,011	WaMu Asset-Backed Certificates Trust, Series 2007-HE4-1A (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.26%	07/25/2047	12,102,271
5,074,062	WaMu Mortgage Pass-Through Certificates Trust, Series 2006- AR5-A12B (12 Month US Treasury Average + 0.98%, 0.98% Floor)	1.10%	06/25/2046	4,943,533
5,049,681	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-1-2A	6.00%	03/25/2035	5,051,772
1,444,254	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-4-5A1	5.50%	06/25/2035	1,441,769
559,232	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap)	49.59% (i)	07/25/2035	1,162,413
1,810,932	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap)	0.69%	07/25/2035	1,604,730
457,900	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-6-2A7	5.50%	08/25/2035	453,850
6,254,572	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB6 (1 Month LIBOR USD + 1.45%, 1.45% Floor, 6.00% Cap)	1.54%	08/25/2035	5,804,556
568,598	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB7 (-11 x 1 Month LIBOR USD + 50.05%, 50.05% Cap)	49.04% (i)	08/25/2035	1,088,173
2,620,253	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-3CB	6.50%	08/25/2035	2,514,894
6,904,881	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-8-1A2	5.50%	10/25/2035	6,921,377
5,575,177	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-9-2A2	5.50%	11/25/2035	5,641,637
1,511,357	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-9-CX	5.50% (f)	11/25/2035	279,429
2,265,287	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A1	5.75%	02/25/2036	2,187,347
1,146,815	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A2	5.75%	02/25/2036	1,105,699
974,135	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A7	5.75%	02/25/2036	940,328
2,726,057	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-3-3CB4	6.00%	04/25/2036	2,714,592
1,585,509	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-1A8	5.75%	07/25/2036	1,464,490
3,113,745	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-2CB1	6.00%	07/25/2036	2,722,605
5,655,871	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-2CB6	6.00%	07/25/2036	4,945,397
14,280,052	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-3A3	6.22% (h)	07/25/2036	5,096,168
5,950,845	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-3A5	6.45% (h)	07/25/2036	2,122,601
8,833,343	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A4	4.22% (h)	10/25/2036	4,535,953
3,134,798	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-9-A7	4.48% (h)	10/25/2036	1,411,244

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,288,686	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-1A1	3.03% (b)	09/25/2036	5,228,591
4,860,782	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-A1 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	0.19%	12/25/2036	3,220,005
8,501,808	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR15-1A (12 Month US Treasury Average + 0.84%, 0.84% Floor)	0.96%	11/25/2046	7,988,954
6,876,460	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR4-2A (12 Month US Treasury Average + 0.95%, 0.95% Floor)	1.07%	06/25/2046	5,709,894
5,926,436	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR5-4A (12 Month US Treasury Average + 0.99%, 0.99% Floor)	1.11%	06/25/2046	5,205,949
667,607	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR6-2A3	3.03% (b)	08/25/2036	642,301
1,569,214	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-HE2-A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.57%	05/25/2036	1,392,236
9,163,754	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A6	6.00%	04/25/2037	9,111,705
3,411,432	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A2	6.00%	04/25/2037	3,409,665
4,689,533	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A3	6.00%	04/25/2037	4,686,869
3,537,186	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-4-1A1	5.50%	06/25/2037	3,585,804
228,196	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	38.93% (i)	06/25/2037	442,501
5,704,892	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A6	6.00%	06/25/2037	5,851,012
7,409,185	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY3-4A1	2.83% (b)	03/25/2037	7,272,959
9,966,702	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY5-1A1	2.65% (b)	05/25/2037	9,775,124
7,345,269	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-OC1-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor)	0.21%	01/25/2047	7,374,624
813,335	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	816,280
3,571,175	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	3,584,104
3,079,134	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	3,090,281
5,046,547	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	5,064,816
20,887,237	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	6.00%	06/25/2037	20,665,766
3,202,759	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.00% Cap)	0.44%	06/25/2037	2,767,968
4,718,161	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.56% (f)(i)	06/25/2037	653,854
335,606	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	335,413
6,242,969	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	6,253,315
2,480,372	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	2,484,482
5,569,324	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	5,579,640
36,182,829	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	35,942,166
6,752,527	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	3.02% (b)	12/28/2037	6,669,619
2,674,154	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12-1A1	2.78% (b)	09/25/2036	2,591,190

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,262,805	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13-A2	2.87% (b)	09/25/2036	1,251,076
1,377,377	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4-2A1	2.83% (b)	04/25/2036	1,351,766
2,025,619	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	2,056,997
140,878	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	141,839
4,561,544	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	4,632,205
1,235,488	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	1,252,493
420,170	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.59%	06/25/2037	361,903
1,147,896	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	1,165,677
485,958	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A8 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.59%	06/25/2037	418,568
219,224	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	38.45% (i)	06/25/2037	339,159
21,220,385	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9-A1	2.89% (b)	12/28/2037	20,712,842
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$13,076,093,698)</b>				<b>12,726,353,034</b>
<b>US Government and Agency Mortgage Backed Obligations - 38.6%</b>				
3,212,959	Federal Home Loan Mortgage Corporation, Pool C03490	4.50%	08/01/2040	3,554,495
23,764,854	Federal Home Loan Mortgage Corporation, Pool C91388	3.50%	02/01/2032	25,355,886
12,470,777	Federal Home Loan Mortgage Corporation, Pool C91403	3.50%	03/01/2032	13,305,743
12,587,439	Federal Home Loan Mortgage Corporation, Pool C91413	3.50%	12/01/2031	13,430,061
6,355,860	Federal Home Loan Mortgage Corporation, Pool C91417	3.50%	01/01/2032	6,781,382
26,115,173	Federal Home Loan Mortgage Corporation, Pool C91447	3.50%	05/01/2032	27,864,042
31,096,239	Federal Home Loan Mortgage Corporation, Pool C91594	3.00%	01/01/2033	33,017,759
9,101,846	Federal Home Loan Mortgage Corporation, Pool C91596	3.00%	02/01/2033	9,664,398
4,590,562	Federal Home Loan Mortgage Corporation, Pool D98901	3.50%	01/01/2032	4,897,860
11,609,837	Federal Home Loan Mortgage Corporation, Pool D98923	3.50%	01/01/2032	12,352,885
12,520,634	Federal Home Loan Mortgage Corporation, Pool D99724	3.00%	11/01/2032	13,294,279
10,551,377	Federal Home Loan Mortgage Corporation, Pool G01840	5.00%	07/01/2035	12,099,579
2,100,625	Federal Home Loan Mortgage Corporation, Pool G04817	5.00%	09/01/2038	2,407,271
8,566,362	Federal Home Loan Mortgage Corporation, Pool G07801	4.00%	10/01/2044	9,367,162
18,695,730	Federal Home Loan Mortgage Corporation, Pool G07862	4.00%	01/01/2044	20,479,436
20,353,309	Federal Home Loan Mortgage Corporation, Pool G07905	4.00%	01/01/2042	22,393,538
37,203,651	Federal Home Loan Mortgage Corporation, Pool G08534	3.00%	06/01/2043	39,586,376
12,048,278	Federal Home Loan Mortgage Corporation, Pool G08537	3.00%	07/01/2043	12,819,302
22,861,617	Federal Home Loan Mortgage Corporation, Pool G08614	3.00%	11/01/2044	24,096,407
26,393,062	Federal Home Loan Mortgage Corporation, Pool G08619	3.00%	12/01/2044	27,818,096
35,475,584	Federal Home Loan Mortgage Corporation, Pool G08622	3.00%	01/01/2045	37,390,158
65,707,144	Federal Home Loan Mortgage Corporation, Pool G08626	3.00%	02/01/2045	69,255,056
33,655,104	Federal Home Loan Mortgage Corporation, Pool G08631	3.00%	03/01/2045	35,474,600
94,528,257	Federal Home Loan Mortgage Corporation, Pool G08635	3.00%	04/01/2045	99,641,302
28,170,635	Federal Home Loan Mortgage Corporation, Pool G08640	3.00%	05/01/2045	29,695,029
152,615,682	Federal Home Loan Mortgage Corporation, Pool G08648	3.00%	06/01/2045	160,869,976
29,217,811	Federal Home Loan Mortgage Corporation, Pool G08653	3.00%	07/01/2045	30,825,046

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,831,181	Federal Home Loan Mortgage Corporation, Pool G08658	3.00%	08/01/2045	17,740,616
19,191,227	Federal Home Loan Mortgage Corporation, Pool G08670	3.00%	10/01/2045	20,226,249
225,739,988	Federal Home Loan Mortgage Corporation, Pool G08675	3.00%	11/01/2045	237,924,371
93,483,883	Federal Home Loan Mortgage Corporation, Pool G08680	3.00%	12/01/2045	98,528,753
40,107,588	Federal Home Loan Mortgage Corporation, Pool G08686	3.00%	01/01/2046	42,275,102
88,133,394	Federal Home Loan Mortgage Corporation, Pool G08692	3.00%	02/01/2046	92,888,890
28,131,808	Federal Home Loan Mortgage Corporation, Pool G08705	3.00%	05/01/2046	29,650,828
32,541,069	Federal Home Loan Mortgage Corporation, Pool G08715	3.00%	08/01/2046	34,282,790
1,980,815	Federal Home Loan Mortgage Corporation, Pool G08800	3.50%	02/01/2048	2,097,131
19,697,810	Federal Home Loan Mortgage Corporation, Pool G16072	3.00%	02/01/2032	20,981,940
36,123,870	Federal Home Loan Mortgage Corporation, Pool G60251	3.50%	10/01/2045	38,976,152
97,786,472	Federal Home Loan Mortgage Corporation, Pool G60393	3.50%	01/01/2046	105,555,371
17,038,118	Federal Home Loan Mortgage Corporation, Pool J22834	2.50%	03/01/2028	17,862,577
32,060,938	Federal Home Loan Mortgage Corporation, Pool Q13637	3.00%	11/01/2042	34,126,848
33,051,406	Federal Home Loan Mortgage Corporation, Pool Q13638	3.00%	11/01/2042	35,181,146
56,474,138	Federal Home Loan Mortgage Corporation, Pool Q16672	3.00%	03/01/2043	60,096,764
3,565,213	Federal Home Loan Mortgage Corporation, Pool Q23595	4.00%	12/01/2043	3,941,301
4,503,684	Federal Home Loan Mortgage Corporation, Pool Q24052	4.00%	01/01/2044	4,943,316
3,538,048	Federal Home Loan Mortgage Corporation, Pool Q24172	4.00%	01/01/2044	3,910,773
3,535,115	Federal Home Loan Mortgage Corporation, Pool Q24979	4.00%	02/01/2044	3,907,609
17,082,974	Federal Home Loan Mortgage Corporation, Pool Q31596	3.50%	02/01/2045	18,303,645
6,457,284	Federal Home Loan Mortgage Corporation, Pool Q32861	3.50%	04/01/2045	6,918,458
17,931,960	Federal Home Loan Mortgage Corporation, Pool Q32921	3.50%	04/01/2045	19,211,853
15,031,664	Federal Home Loan Mortgage Corporation, Pool Q39502	3.50%	03/01/2046	16,248,685
43,278,780	Federal Home Loan Mortgage Corporation, Pool Q44073	3.00%	09/01/2046	45,597,690
12,955,632	Federal Home Loan Mortgage Corporation, Pool RA2854	2.50%	06/01/2050	13,550,397
92,668,826	Federal Home Loan Mortgage Corporation, Pool RA3055	2.50%	07/01/2050	96,923,218
69,423,187	Federal Home Loan Mortgage Corporation, Pool RA3515	2.50%	09/01/2050	72,023,218
28,386,739	Federal Home Loan Mortgage Corporation, Pool RA4218	2.50%	12/01/2050	29,454,979
19,802,344	Federal Home Loan Mortgage Corporation, Pool RA4968	2.50%	04/01/2046	20,620,955
85,564,906	Federal Home Loan Mortgage Corporation, Pool RA5267	3.00%	05/01/2051	89,952,852
95,741,807	Federal Home Loan Mortgage Corporation, Pool RB5089	1.50%	12/01/2040	94,993,611
154,043,822	Federal Home Loan Mortgage Corporation, Pool RB5094	1.50%	01/01/2041	153,511,199
11,250,176	Federal Home Loan Mortgage Corporation, Pool RB5106	2.50%	03/01/2041	11,690,885
104,120,435	Federal Home Loan Mortgage Corporation, Pool RB5110	1.50%	05/01/2041	103,760,192
61,223,417	Federal Home Loan Mortgage Corporation, Pool RB5111	2.00%	05/01/2041	62,496,481
49,818,367	Federal Home Loan Mortgage Corporation, Pool RB5114	2.00%	06/01/2041	50,874,046
48,980,680	Federal Home Loan Mortgage Corporation, Pool RE6097	2.00%	05/01/2051	49,124,578
10,150,581	Federal Home Loan Mortgage Corporation, Pool SB0039	2.50%	04/01/2033	10,650,192
137,298,275	Federal Home Loan Mortgage Corporation, Pool SB8092	1.50%	03/01/2036	139,085,624
50,264,295	Federal Home Loan Mortgage Corporation, Pool SB8511	2.00%	05/01/2036	52,041,161
25,842,397	Federal Home Loan Mortgage Corporation, Pool SD0035	3.00%	04/01/2047	27,302,438
79,529,587	Federal Home Loan Mortgage Corporation, Pool SD8128	2.00%	02/01/2051	80,379,632
8,559,361	Federal Home Loan Mortgage Corporation, Pool SD8148	3.00%	05/01/2051	8,950,102
125,451,790	Federal Home Loan Mortgage Corporation, Pool SD8152	3.00%	06/01/2051	131,289,696
2,115,261	Federal Home Loan Mortgage Corporation, Pool T60392	4.00%	10/01/2041	2,248,145

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,693,159	Federal Home Loan Mortgage Corporation, Pool T60681	4.00%	05/01/2042	2,867,404
8,870,272	Federal Home Loan Mortgage Corporation, Pool T60782	3.50%	07/01/2042	9,239,091
11,570,857	Federal Home Loan Mortgage Corporation, Pool T60853	3.50%	09/01/2042	12,058,722
9,973,693	Federal Home Loan Mortgage Corporation, Pool T60854	3.50%	09/01/2042	10,387,609
1,351,706	Federal Home Loan Mortgage Corporation, Pool T65110	3.50%	10/01/2042	1,411,984
11,937,300	Federal Home Loan Mortgage Corporation, Pool T65492	3.00%	06/01/2048	12,266,619
1,191,583	Federal Home Loan Mortgage Corporation, Pool T69016	5.00%	06/01/2041	1,305,743
15,871,592	Federal Home Loan Mortgage Corporation, Pool T69050	3.50%	05/01/2046	16,845,994
313,931	Federal Home Loan Mortgage Corporation, Pool U60299	4.00%	11/01/2040	341,768
1,982,806	Federal Home Loan Mortgage Corporation, Pool U99125	3.00%	01/01/2043	2,107,003
36,297,561	Federal Home Loan Mortgage Corporation, Pool U99193	3.50%	03/01/2044	39,220,195
75,360,897	Federal Home Loan Mortgage Corporation, Pool V81821	3.00%	08/01/2045	80,145,662
22,087,019	Federal Home Loan Mortgage Corporation, Pool V82117	3.00%	12/01/2045	23,509,744
19,954,201	Federal Home Loan Mortgage Corporation, Pool V82209	3.50%	02/01/2046	21,426,309
9,293,119	Federal Home Loan Mortgage Corporation, Pool V82248	3.50%	03/01/2046	10,053,577
119,398,456	Federal Home Loan Mortgage Corporation, Pool Z40117	3.00%	04/01/2045	126,328,349
11,006,107	Federal Home Loan Mortgage Corporation, Pool ZS4750	3.00%	01/01/2048	11,498,058
23,101,104	Federal Home Loan Mortgage Corporation, Pool ZT1827	3.00%	07/01/2047	24,304,775
16,381,718	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2045	16,459,491
9,503,721	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	9,568,713
65,800,000	Federal Home Loan Mortgage Corporation, Series 2020-DNA2-M2 (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.94% (a)	02/25/2050	66,410,111
2,707,672	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.02% (a)	01/25/2051	2,730,958
1,250,000	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M2 (Secured Overnight Financing Rate 30 Day Average + 3.75%)	3.77% (a)	01/25/2051	1,328,245
671,517	Federal Home Loan Mortgage Corporation, Series 2519-ZD	5.50%	11/15/2032	762,868
373,491	Federal Home Loan Mortgage Corporation, Series 2596-ZL	5.00%	04/15/2033	423,927
20,005,529	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/15/2042	20,695,913
238,279	Federal Home Loan Mortgage Corporation, Series 2684-ZN	4.00%	10/15/2033	261,887
40,804,240	Federal Home Loan Mortgage Corporation, Series 269-30	3.00%	08/15/2042	42,185,053
15,999,115	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/15/2042	17,037,878
1,726,422	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	1,960,818
54,904,086	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/15/2042	58,699,837
4,303,651	Federal Home Loan Mortgage Corporation, Series 2825-PZ	5.50%	07/15/2034	4,986,531
10,865,640	Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	10/15/2042	11,381,515
2,613,742	Federal Home Loan Mortgage Corporation, Series 2898-JZ	5.00%	12/15/2034	2,955,441
6,207,375	Federal Home Loan Mortgage Corporation, Series 2899-AZ	5.00%	12/15/2034	7,034,068
3,591,689	Federal Home Loan Mortgage Corporation, Series 2909-Z	5.00%	12/15/2034	4,074,468
6,874,245	Federal Home Loan Mortgage Corporation, Series 2932-Z	5.00%	02/15/2035	7,822,327
384,974	Federal Home Loan Mortgage Corporation, Series 2990-JL (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.58% (f)(i)	03/15/2035	23,988
2,738,834	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.43% (f)(i)	07/15/2035	497,178
1,995,407	Federal Home Loan Mortgage Corporation, Series 3030-SL (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.03% (f)(i)	09/15/2035	268,660
605,663	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	6.66% (f)(i)	10/15/2035	94,392



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,311,828	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	4,926,168
784,749	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	851,605
2,132,727	Federal Home Loan Mortgage Corporation, Series 3174-PZ	5.00%	01/15/2036	2,432,770
552,478	Federal Home Loan Mortgage Corporation, Series 3187-JZ	5.00%	07/15/2036	625,615
1,464,821	Federal Home Loan Mortgage Corporation, Series 3188-ZK	5.00%	07/15/2036	1,665,430
2,618,948	Federal Home Loan Mortgage Corporation, Series 3203-SE (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.43% (f)(i)	08/15/2036	463,207
3,140,299	Federal Home Loan Mortgage Corporation, Series 3203-Z	5.00%	07/15/2036	3,587,012
4,975,826	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	5,683,646
3,106,894	Federal Home Loan Mortgage Corporation, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	6.36% (f)(i)	01/15/2037	634,598
9,296,046	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/15/2044	9,747,701
3,362,848	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	6.01% (f)(i)	02/15/2037	499,475
830,205	Federal Home Loan Mortgage Corporation, Series 3315-HZ	6.00%	05/15/2037	960,216
2,388,193	Federal Home Loan Mortgage Corporation, Series 3326-GS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.58% (f)(i)	06/15/2037	430,510
534,281	Federal Home Loan Mortgage Corporation, Series 3351-ZC	5.50%	07/15/2037	620,691
6,702,608	Federal Home Loan Mortgage Corporation, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.98% (f)(i)	08/15/2037	1,142,439
268,989	Federal Home Loan Mortgage Corporation, Series 3369-Z	6.00%	09/15/2037	312,457
718,404	Federal Home Loan Mortgage Corporation, Series 3405-ZG	5.50%	01/15/2038	819,350
957,924	Federal Home Loan Mortgage Corporation, Series 3417-SI (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	6.11% (f)(i)	02/15/2038	122,277
1,576,907	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.58% (f)(i)	03/15/2038	202,772
258,945	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.58% (f)(i)	03/15/2038	32,450
249,926	Federal Home Loan Mortgage Corporation, Series 3451-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	5.96% (f)(i)	02/15/2037	41,867
416,363	Federal Home Loan Mortgage Corporation, Series 3455-SC (-1 x 1 Month LIBOR USD + 6.06%, 6.06% Cap)	5.99% (f)(i)	06/15/2038	57,094
162,044	Federal Home Loan Mortgage Corporation, Series 3473-SM (-1 x 1 Month LIBOR USD + 6.07%, 6.07% Cap)	6.00% (f)(i)	07/15/2038	21,416
2,595,997	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.78% (f)(i)	08/15/2038	379,539
3,440,617	Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.48% (f)(i)	02/15/2038	538,219
1,113,807	Federal Home Loan Mortgage Corporation, Series 3524-LB	3.44% (f)	06/15/2038	1,191,749
79,792	Federal Home Loan Mortgage Corporation, Series 3530-GZ	4.50% (j)	05/15/2039	80,606
3,762,818	Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.68% (f)(i)	06/15/2039	734,112
390,989	Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.08% (f)(i)	06/15/2039	70,543
162,651	Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.73% (f)(i)	07/15/2039	22,588
62,938,089	Federal Home Loan Mortgage Corporation, Series 357-200	2.00%	09/15/2047	65,400,920
4,116,741	Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap)	7.13% (f)(i)	08/15/2035	776,435
1,089,779	Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.93% (f)(i)	10/15/2049	156,698

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,053,322	Federal Home Loan Mortgage Corporation, Series 358-300	3.00%	10/15/2047	24,523,152
1,272,639	Federal Home Loan Mortgage Corporation, Series 3583-GB	4.50%	10/15/2039	1,405,909
2,638,184	Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.28% (f)(i)	03/15/2032	401,028
3,651,023	Federal Home Loan Mortgage Corporation, Series 3626-AZ	5.50%	08/15/2036	4,210,339
5,236,448	Federal Home Loan Mortgage Corporation, Series 3641-Z	5.50%	02/15/2036	6,039,807
4,955,945	Federal Home Loan Mortgage Corporation, Series 3654-ZB	5.50%	11/15/2037	5,669,932
11,670,206	Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50%	08/15/2036	13,480,615
656,434	Federal Home Loan Mortgage Corporation, Series 3667-SB (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.38% (f)(i)	05/15/2040	107,724
4,632,355	Federal Home Loan Mortgage Corporation, Series 3702-SG (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.98% (f)(i)	08/15/2032	642,103
1,453,295	Federal Home Loan Mortgage Corporation, Series 3704-EI	5.00% (f)	12/15/2036	319,696
2,107,828	Federal Home Loan Mortgage Corporation, Series 3712-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	24.54% (i)	08/15/2040	2,971,333
2,862,575	Federal Home Loan Mortgage Corporation, Series 3724-CM	5.50%	06/15/2037	3,278,361
9,565,843	Federal Home Loan Mortgage Corporation, Series 3726-SA (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.98% (f)(i)	09/15/2040	1,765,229
912,753	Federal Home Loan Mortgage Corporation, Series 3741-SC (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	9.85% (i)	10/15/2040	1,015,866
8,081,316	Federal Home Loan Mortgage Corporation, Series 3752-BS (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	9.82% (i)	11/15/2040	8,958,109
18,900,915	Federal Home Loan Mortgage Corporation, Series 3768-ZX	5.00%	12/15/2040	21,601,229
3,148,421	Federal Home Loan Mortgage Corporation, Series 3771-AL	4.00%	12/15/2030	3,409,692
8,819,728	Federal Home Loan Mortgage Corporation, Series 3779-BY	3.50%	12/15/2030	9,506,554
19,122,891	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	21,116,590
9,525,788	Federal Home Loan Mortgage Corporation, Series 3779-LB	4.00%	12/15/2030	10,427,844
2,386,225	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	2,577,702
8,054,940	Federal Home Loan Mortgage Corporation, Series 3783-AC	4.00%	01/15/2031	8,805,962
5,130,203	Federal Home Loan Mortgage Corporation, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.35% (i)	01/15/2041	5,422,391
7,053,753	Federal Home Loan Mortgage Corporation, Series 3788-AY	3.50%	01/15/2031	7,613,370
1,185,587	Federal Home Loan Mortgage Corporation, Series 3790-Z	4.00%	01/15/2041	1,295,675
21,595,425	Federal Home Loan Mortgage Corporation, Series 3800-VZ	4.50%	02/15/2041	24,079,057
2,041,498	Federal Home Loan Mortgage Corporation, Series 3803-ZM	4.00%	02/15/2041	2,226,620
25,225,803	Federal Home Loan Mortgage Corporation, Series 3806-CZ	5.50%	07/15/2034	29,079,277
9,833,063	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	02/15/2031	10,557,855
8,269,523	Federal Home Loan Mortgage Corporation, Series 3812-EY	3.50%	02/15/2031	8,921,333
2,470,929	Federal Home Loan Mortgage Corporation, Series 3818-CZ	4.50%	03/15/2041	2,789,578
2,723,726	Federal Home Loan Mortgage Corporation, Series 3819-MS (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	6.40% (f)(i)	06/15/2040	194,807
5,707,774	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	6,592,417
19,312,910	Federal Home Loan Mortgage Corporation, Series 3824-EY	3.50%	03/15/2031	20,862,280
3,350,433	Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	12.98% (i)	02/15/2041	4,699,628
6,513,818	Federal Home Loan Mortgage Corporation, Series 3829-VZ	4.00%	03/15/2041	7,048,652
8,303,816	Federal Home Loan Mortgage Corporation, Series 3843-PZ	5.00% (j)	04/15/2041	9,804,770
16,364,179	Federal Home Loan Mortgage Corporation, Series 3863-ZA	5.50%	08/15/2034	18,752,199
5,887,511	Federal Home Loan Mortgage Corporation, Series 3870-PB	4.50%	06/15/2041	6,544,922

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
26,370,939	Federal Home Loan Mortgage Corporation, Series 3871-LZ	5.50%	06/15/2041	30,607,219
8,268,448	Federal Home Loan Mortgage Corporation, Series 3872-BA	4.00%	06/15/2041	8,934,650
5,172,309	Federal Home Loan Mortgage Corporation, Series 3877-EY	4.50%	06/15/2041	5,519,879
2,400,203	Federal Home Loan Mortgage Corporation, Series 3877-GY	4.50%	06/15/2041	2,533,265
11,714,667	Federal Home Loan Mortgage Corporation, Series 3877-ZU	4.50%	06/15/2041	12,364,232
24,978,216	Federal Home Loan Mortgage Corporation, Series 3888-ZU	4.50% (j)	06/15/2041	27,994,815
3,607,498	Federal Home Loan Mortgage Corporation, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	5.90% (f)(i)	07/15/2041	562,717
15,536,845	Federal Home Loan Mortgage Corporation, Series 3901-VZ	4.00%	07/15/2041	16,832,537
24,762,698	Federal Home Loan Mortgage Corporation, Series 3910-GZ	5.00%	08/15/2041	28,431,871
3,582,657	Federal Home Loan Mortgage Corporation, Series 3910-ZE	5.00%	10/15/2034	4,072,713
4,690,535	Federal Home Loan Mortgage Corporation, Series 3919-KL	4.50%	09/15/2041	4,990,130
19,509,615	Federal Home Loan Mortgage Corporation, Series 3919-ZJ	4.00%	09/15/2041	21,686,303
946,418	Federal Home Loan Mortgage Corporation, Series 3942-JZ	4.00%	10/15/2041	1,015,107
5,990,204	Federal Home Loan Mortgage Corporation, Series 3944-AZ	4.00%	10/15/2041	6,545,508
2,570,998	Federal Home Loan Mortgage Corporation, Series 3946-SM (-3 x 1 Month LIBOR USD + 14.70%, 14.70% Cap)	14.48% (i)	10/15/2041	3,698,813
16,326,531	Federal Home Loan Mortgage Corporation, Series 3969-AB	4.00%	10/15/2033	17,941,408
3,662,492	Federal Home Loan Mortgage Corporation, Series 3982-AZ	3.50%	01/15/2042	3,836,183
69,825,185	Federal Home Loan Mortgage Corporation, Series 3990-ZA	3.50% (j)	01/15/2042	75,409,203
5,686,842	Federal Home Loan Mortgage Corporation, Series 3999-EZ	4.00%	02/15/2042	6,172,785
33,774,142	Federal Home Loan Mortgage Corporation, Series 3999-ZB	4.00%	02/15/2042	36,639,284
34,569,892	Federal Home Loan Mortgage Corporation, Series 4016-KZ	4.00% (j)	03/15/2042	38,818,462
1,967,149	Federal Home Loan Mortgage Corporation, Series 4050-BC	2.00%	05/15/2041	1,983,909
1,986,396	Federal Home Loan Mortgage Corporation, Series 4050-ND	2.50%	09/15/2041	2,024,428
85,948,295	Federal Home Loan Mortgage Corporation, Series 4057-ZA	4.00% (j)	06/15/2042	95,750,964
85,634,198	Federal Home Loan Mortgage Corporation, Series 4084-TZ	4.00% (j)	07/15/2042	94,033,551
659,209	Federal Home Loan Mortgage Corporation, Series 4097-TG	2.00%	05/15/2039	661,032
46,903,799	Federal Home Loan Mortgage Corporation, Series 4097-ZA	3.50% (j)	08/15/2042	51,278,488
63,710,638	Federal Home Loan Mortgage Corporation, Series 4109-GE	4.50%	10/15/2041	70,859,188
22,411,425	Federal Home Loan Mortgage Corporation, Series 4116-AP	1.35%	08/15/2042	22,497,323
4,220,944	Federal Home Loan Mortgage Corporation, Series 4121-AV	3.00%	12/15/2035	4,495,291
24,555,615	Federal Home Loan Mortgage Corporation, Series 4160-HP	2.50%	01/15/2033	25,746,524
22,687,864	Federal Home Loan Mortgage Corporation, Series 4162-ZJ	3.00%	02/15/2033	24,206,324
2,902,091	Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.00%	02/15/2043	3,013,527
48,105,205	Federal Home Loan Mortgage Corporation, Series 4174-Z	3.50% (j)	03/15/2043	52,602,734
112,823,444	Federal Home Loan Mortgage Corporation, Series 4179-AZ	4.00%	01/15/2041	123,483,206
16,551,949	Federal Home Loan Mortgage Corporation, Series 4183-ZB	3.00%	03/15/2043	16,821,831
7,026,158	Federal Home Loan Mortgage Corporation, Series 4186-ZJ	3.00%	03/15/2033	7,343,348
13,000,000	Federal Home Loan Mortgage Corporation, Series 4189-ML	3.00%	04/15/2038	13,817,164
59,524,791	Federal Home Loan Mortgage Corporation, Series 4212-US (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.29% (i)	06/15/2043	62,007,874
28,177,137	Federal Home Loan Mortgage Corporation, Series 4223-US (-1 x 1 Month LIBOR USD + 5.43%, 5.43% Cap)	5.32% (i)	07/15/2043	29,735,612
27,436,448	Federal Home Loan Mortgage Corporation, Series 4223-ZV	4.00% (j)	07/15/2043	31,140,406
8,593,637	Federal Home Loan Mortgage Corporation, Series 4229-TZ	3.00%	06/15/2043	8,846,784
34,295,560	Federal Home Loan Mortgage Corporation, Series 4229-ZA	4.00% (j)	07/15/2043	38,807,288

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,345,693	Federal Home Loan Mortgage Corporation, Series 4249-CS (-1 x 1 Month LIBOR USD + 4.65%, 4.65% Cap)	4.58% (i)	09/15/2043	11,303,009
24,076,806	Federal Home Loan Mortgage Corporation, Series 4250-BZ	3.00% (j)	09/15/2033	25,881,177
16,415,465	Federal Home Loan Mortgage Corporation, Series 4267-BZ	4.00%	10/15/2040	17,966,108
23,787,452	Federal Home Loan Mortgage Corporation, Series 4283-ZL	3.00% (j)	08/15/2033	25,733,869
21,160,222	Federal Home Loan Mortgage Corporation, Series 4355-ZX	4.00% (j)	05/15/2044	23,907,754
4,086,928	Federal Home Loan Mortgage Corporation, Series 4360-KA	3.00%	05/15/2040	4,113,667
2,995,271	Federal Home Loan Mortgage Corporation, Series 4375-CG	3.00%	04/15/2039	3,003,651
16,567,350	Federal Home Loan Mortgage Corporation, Series 4376-GZ	3.00% (j)	08/15/2044	17,808,398
52,671,610	Federal Home Loan Mortgage Corporation, Series 4377-LZ	3.00% (j)	08/15/2044	56,543,753
22,194,542	Federal Home Loan Mortgage Corporation, Series 4377-UZ	3.00%	08/15/2044	23,595,515
2,637,255	Federal Home Loan Mortgage Corporation, Series 4379-KA	3.00%	08/15/2044	2,816,559
5,280,074	Federal Home Loan Mortgage Corporation, Series 4384-A	3.00%	12/15/2040	5,360,113
28,791,176	Federal Home Loan Mortgage Corporation, Series 4384-ZY	3.00% (j)	09/15/2044	30,922,201
37,772,689	Federal Home Loan Mortgage Corporation, Series 4390-NY	3.00%	06/15/2040	38,153,158
145,918,763	Federal Home Loan Mortgage Corporation, Series 4390-NZ	3.00% (j)	09/15/2044	157,050,191
8,699,299	Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	8,804,655
22,201,294	Federal Home Loan Mortgage Corporation, Series 4408-PB	3.00%	04/15/2044	22,912,665
33,529,620	Federal Home Loan Mortgage Corporation, Series 4427-CE	3.00%	02/15/2034	35,108,774
25,516,975	Federal Home Loan Mortgage Corporation, Series 4427-MA	3.00%	02/15/2034	26,885,338
13,108,718	Federal Home Loan Mortgage Corporation, Series 4427-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.53% (f)(i)	07/15/2044	1,383,396
16,287,793	Federal Home Loan Mortgage Corporation, Series 4429-HA	3.00%	04/15/2034	16,726,287
27,806,147	Federal Home Loan Mortgage Corporation, Series 4434-LZ	3.00% (j)	02/15/2045	30,154,562
3,105,254	Federal Home Loan Mortgage Corporation, Series 4438-B	3.00%	10/15/2043	3,190,232
10,397,081	Federal Home Loan Mortgage Corporation, Series 4441-VZ	3.00% (j)	02/15/2045	11,303,219
12,508,169	Federal Home Loan Mortgage Corporation, Series 4444-CH	3.00%	01/15/2041	12,697,695
30,224,073	Federal Home Loan Mortgage Corporation, Series 4444-CZ	3.00% (j)	02/15/2045	32,541,525
9,986,957	Federal Home Loan Mortgage Corporation, Series 4447-A	3.00%	06/15/2041	10,131,037
29,520,309	Federal Home Loan Mortgage Corporation, Series 4447-YZ	4.00% (j)	08/15/2043	32,803,995
9,277,079	Federal Home Loan Mortgage Corporation, Series 4462-ZA	3.00% (j)	04/15/2045	9,723,711
54,132,331	Federal Home Loan Mortgage Corporation, Series 4463-ZC	3.00% (j)	04/15/2045	56,381,226
30,073,517	Federal Home Loan Mortgage Corporation, Series 4467-ZA	3.00% (j)	04/15/2045	31,766,620
40,562,536	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	41,670,855
35,271,373	Federal Home Loan Mortgage Corporation, Series 4471-BC	3.00%	12/15/2041	36,262,647
61,820,847	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	64,760,211
16,562,874	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	16,900,740
91,138,757	Federal Home Loan Mortgage Corporation, Series 4483-CA	3.00%	06/15/2044	95,544,678
48,875,955	Federal Home Loan Mortgage Corporation, Series 4483-PA	2.50%	06/15/2045	50,999,772
9,837,715	Federal Home Loan Mortgage Corporation, Series 4492-GZ	3.50% (j)	07/15/2045	10,280,098
5,713,985	Federal Home Loan Mortgage Corporation, Series 4498-PD	2.50%	08/15/2042	5,780,433
8,648,673	Federal Home Loan Mortgage Corporation, Series 4499-AB	3.00%	06/15/2042	8,818,815
8,099,314	Federal Home Loan Mortgage Corporation, Series 4500-GO	0.00% (g)	08/15/2045	7,550,227
19,822,722	Federal Home Loan Mortgage Corporation, Series 4504-CA	3.00%	04/15/2044	20,716,450
62,147,206	Federal Home Loan Mortgage Corporation, Series 4527-CA	3.00%	02/15/2044	64,865,768
28,867,630	Federal Home Loan Mortgage Corporation, Series 4527-GA	3.00%	02/15/2044	30,364,794

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
64,033,156	Federal Home Loan Mortgage Corporation, Series 4533-AB	3.00%	06/15/2044	65,508,620
58,207,167	Federal Home Loan Mortgage Corporation, Series 4543-HG	2.70%	04/15/2044	60,730,470
89,170,863	Federal Home Loan Mortgage Corporation, Series 4573-CA	3.00%	11/15/2044	91,755,213
20,024,742	Federal Home Loan Mortgage Corporation, Series 4573-DA	3.00%	03/15/2045	20,582,319
63,317,406	Federal Home Loan Mortgage Corporation, Series 4582-HA	3.00%	09/15/2045	66,710,649
21,387,423	Federal Home Loan Mortgage Corporation, Series 4588-DA	3.00%	02/15/2044	21,854,635
18,875,112	Federal Home Loan Mortgage Corporation, Series 4629-KA	3.00%	03/15/2045	19,277,393
14,046,780	Federal Home Loan Mortgage Corporation, Series 4744-KA	3.00%	08/15/2046	14,477,481
18,404,451	Federal Home Loan Mortgage Corporation, Series 4750-PA	3.00%	07/15/2046	18,953,772
28,584,612	Federal Home Loan Mortgage Corporation, Series 4752-PL	3.00%	09/15/2046	29,472,719
8,431,500	Federal Home Loan Mortgage Corporation, Series 4766-JA	3.00%	07/15/2044	8,510,106
8,933,026	Federal Home Loan Mortgage Corporation, Series 4791-IO	3.00% (f)	05/15/2048	891,125
59,338,384	Federal Home Loan Mortgage Corporation, Series 4791-JT	3.00%	05/15/2048	61,710,851
7,690,113	Federal Home Loan Mortgage Corporation, Series 4791-LI	3.00% (f)	05/15/2048	569,318
7,690,113	Federal Home Loan Mortgage Corporation, Series 4791-LO	0.00% (g)	05/15/2048	7,180,392
28,816,213	Federal Home Loan Mortgage Corporation, Series 4791-PO	0.00% (g)	05/15/2048	26,905,099
25,516,079	Federal Home Loan Mortgage Corporation, Series 4792-A	3.00%	05/15/2048	26,498,249
15,522,662	Federal Home Loan Mortgage Corporation, Series 4793-C	3.00%	06/15/2048	16,144,025
14,020,852	Federal Home Loan Mortgage Corporation, Series 4795-AO	0.00% (g)	05/15/2048	13,116,381
29,011,662	Federal Home Loan Mortgage Corporation, Series 4800-MZ	4.00% (j)	06/15/2048	30,959,656
10,304,089	Federal Home Loan Mortgage Corporation, Series 4801-OG	0.00% (g)	06/15/2048	9,640,029
18,801,047	Federal Home Loan Mortgage Corporation, Series 4901-BD	3.00%	07/25/2049	20,077,098
43,586,526	Federal Home Loan Mortgage Corporation, Series 4924-ST (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	08/25/2048	7,666,635
17,256,063	Federal Home Loan Mortgage Corporation, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	07/25/2050	4,058,754
30,223,366	Federal Home Loan Mortgage Corporation, Series 5092-GT	1.25%	12/25/2038	30,029,208
80,532,934	Federal Home Loan Mortgage Corporation, Series 5105-NH	2.00%	02/25/2037	82,697,378
10,816,064	Federal Home Loan Mortgage Corporation, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 2.50% Cap)	2.48% (f)(i)	06/25/2051	813,734
31,325,550	Federal Home Loan Mortgage Corporation, Series 5117-D	2.00%	06/25/2051	32,262,322
65,490,618	Federal Home Loan Mortgage Corporation, Series 5126-AH	2.00%	02/25/2037	67,385,681
95,000,000	Federal Home Loan Mortgage Corporation, Series K-1517-A2	1.72%	07/25/2035	93,403,991
36,644,193	Federal Home Loan Mortgage Corporation, Series R003-ZA	5.50%	10/15/2035	42,359,954
997,025,671	Federal National Mortgage Association	1.03% (b)(f)	10/25/2031	63,567,465
20,800,000	Federal National Mortgage Association	1.01%	10/25/2031	20,732,849
5,316,882	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	6,050,395
3,960,248	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	4,531,175
6,374,125	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	7,289,181
4,360,703	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	4,987,255
1,776,524	Federal National Mortgage Association Pass-Thru, Pool 735667	5.00%	07/01/2035	2,027,123
1,493,838	Federal National Mortgage Association Pass-Thru, Pool 735893	5.00%	10/01/2035	1,711,199
3,596,286	Federal National Mortgage Association Pass-Thru, Pool 745275	5.00%	02/01/2036	4,121,842
149,457	Federal National Mortgage Association Pass-Thru, Pool 888695	5.00%	08/01/2037	171,027
924,105	Federal National Mortgage Association Pass-Thru, Pool 888968	5.00%	08/01/2035	1,057,550
7,048,018	Federal National Mortgage Association Pass-Thru, Pool 890549	4.00%	11/01/2043	7,788,259



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,915,988	Federal National Mortgage Association Pass-Thru, Pool 890565	3.00%	11/01/2043	8,416,966
524,160	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	577,412
114,718	Federal National Mortgage Association Pass-Thru, Pool 975116	5.00%	05/01/2038	131,525
1,072,964	Federal National Mortgage Association Pass-Thru, Pool 986864	6.50%	08/01/2038	1,296,348
618,625	Federal National Mortgage Association Pass-Thru, Pool 987316	6.50%	09/01/2038	734,142
7,079,044	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	8,087,457
11,741,862	Federal National Mortgage Association Pass-Thru, Pool 995849	5.00%	08/01/2036	13,433,139
9,835,025	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	10,576,149
174,222	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	184,527
748,726	Federal National Mortgage Association Pass-Thru, Pool AB3713	4.00%	10/01/2031	802,916
4,937,280	Federal National Mortgage Association Pass-Thru, Pool AB3796	3.50%	11/01/2031	5,321,576
1,319,927	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	1,387,785
2,677,328	Federal National Mortgage Association Pass-Thru, Pool AB3923	4.00%	11/01/2041	2,805,943
18,389,727	Federal National Mortgage Association Pass-Thru, Pool AB4167	3.50%	01/01/2032	19,847,162
15,715,365	Federal National Mortgage Association Pass-Thru, Pool AB4261	3.50%	01/01/2032	16,762,149
2,602,293	Federal National Mortgage Association Pass-Thru, Pool AB5084	3.50%	05/01/2032	2,768,194
5,894,930	Federal National Mortgage Association Pass-Thru, Pool AB5156	3.50%	05/01/2032	6,286,611
9,695,729	Federal National Mortgage Association Pass-Thru, Pool AB5212	3.50%	05/01/2032	10,341,646
5,300,392	Federal National Mortgage Association Pass-Thru, Pool AB5243	4.00%	05/01/2042	5,573,136
14,749,219	Federal National Mortgage Association Pass-Thru, Pool AB5911	3.00%	08/01/2032	15,640,244
4,696,581	Federal National Mortgage Association Pass-Thru, Pool AB6280	3.00%	09/01/2042	4,988,707
6,326,620	Federal National Mortgage Association Pass-Thru, Pool AB6349	3.00%	10/01/2032	6,707,276
18,930,800	Federal National Mortgage Association Pass-Thru, Pool AB6750	3.00%	10/01/2032	20,074,927
8,911,036	Federal National Mortgage Association Pass-Thru, Pool AB6751	3.00%	10/01/2032	9,416,193
50,526,676	Federal National Mortgage Association Pass-Thru, Pool AB6854	3.00%	11/01/2042	53,496,899
36,895,792	Federal National Mortgage Association Pass-Thru, Pool AB7077	3.00%	11/01/2042	39,059,584
30,904,531	Federal National Mortgage Association Pass-Thru, Pool AB7344	3.00%	12/01/2032	32,774,183
16,631,762	Federal National Mortgage Association Pass-Thru, Pool AB7776	3.00%	02/01/2043	17,666,744
19,750,098	Federal National Mortgage Association Pass-Thru, Pool AB7877	3.00%	02/01/2043	21,002,867
8,610,532	Federal National Mortgage Association Pass-Thru, Pool AB8418	3.00%	02/01/2033	9,139,413
12,241,130	Federal National Mortgage Association Pass-Thru, Pool AB8520	3.00%	02/01/2033	12,992,640
14,966,524	Federal National Mortgage Association Pass-Thru, Pool AB8703	3.00%	03/01/2038	15,730,012
6,813,889	Federal National Mortgage Association Pass-Thru, Pool AB8858	3.00%	04/01/2033	7,230,350
12,510,803	Federal National Mortgage Association Pass-Thru, Pool AB9020	3.00%	04/01/2038	13,170,768
10,644,218	Federal National Mortgage Association Pass-Thru, Pool AB9197	3.00%	05/01/2033	11,285,119
32,611,820	Federal National Mortgage Association Pass-Thru, Pool AB9406	3.00%	05/01/2033	34,613,947
6,171,772	Federal National Mortgage Association Pass-Thru, Pool AB9409	3.00%	05/01/2033	6,548,848
432,319	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	465,122
511,528	Federal National Mortgage Association Pass-Thru, Pool AD6438	5.00%	06/01/2040	581,577
367,855	Federal National Mortgage Association Pass-Thru, Pool AD7859	5.00%	06/01/2040	419,063
4,370,607	Federal National Mortgage Association Pass-Thru, Pool AH0607	4.00%	12/01/2040	4,808,270
282,377	Federal National Mortgage Association Pass-Thru, Pool AH1140	4.50%	12/01/2040	300,742
2,582,730	Federal National Mortgage Association Pass-Thru, Pool AH4437	4.00%	01/01/2041	2,707,254
1,164,008	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	1,251,276
2,854,873	Federal National Mortgage Association Pass-Thru, Pool AH9323	4.00%	04/01/2026	3,039,646
519,843	Federal National Mortgage Association Pass-Thru, Pool AI9831	4.00%	09/01/2041	544,658

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
852,272	Federal National Mortgage Association Pass-Thru, Pool AJ1265	4.00%	09/01/2041	918,437
383,602	Federal National Mortgage Association Pass-Thru, Pool AJ1399	4.00%	09/01/2041	402,165
1,659,206	Federal National Mortgage Association Pass-Thru, Pool AJ1467	4.00%	10/01/2041	1,740,229
2,233,108	Federal National Mortgage Association Pass-Thru, Pool AJ3392	4.00%	10/01/2041	2,347,071
1,171,235	Federal National Mortgage Association Pass-Thru, Pool AJ3854	4.00%	10/01/2041	1,231,211
7,607,361	Federal National Mortgage Association Pass-Thru, Pool AJ4118	4.00%	11/01/2041	7,973,846
1,682,635	Federal National Mortgage Association Pass-Thru, Pool AJ4131	4.00%	10/01/2041	1,763,531
1,125,133	Federal National Mortgage Association Pass-Thru, Pool AJ5172	4.00%	11/01/2041	1,182,363
12,872,330	Federal National Mortgage Association Pass-Thru, Pool AJ5322	4.00%	11/01/2041	14,071,184
5,093,239	Federal National Mortgage Association Pass-Thru, Pool AJ7677	3.50%	12/01/2041	5,302,198
1,645,199	Federal National Mortgage Association Pass-Thru, Pool AJ8334	4.00%	12/01/2041	1,729,491
15,405,510	Federal National Mortgage Association Pass-Thru, Pool AK0713	3.50%	01/01/2032	16,390,002
2,216,767	Federal National Mortgage Association Pass-Thru, Pool AK4039	4.00%	02/01/2042	2,323,620
3,639,758	Federal National Mortgage Association Pass-Thru, Pool AK4763	4.00%	02/01/2042	3,825,969
2,635,923	Federal National Mortgage Association Pass-Thru, Pool AK9438	4.00%	03/01/2042	2,767,197
2,949,617	Federal National Mortgage Association Pass-Thru, Pool AK9439	4.00%	03/01/2042	3,092,152
557,840	Federal National Mortgage Association Pass-Thru, Pool AK9446	4.50%	03/01/2042	607,417
72,828,006	Federal National Mortgage Association Pass-Thru, Pool AL3699	3.00%	06/01/2043	77,798,200
36,891,165	Federal National Mortgage Association Pass-Thru, Pool AL3883	3.00%	07/01/2043	39,408,578
1,274,360	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	1,351,201
6,293,363	Federal National Mortgage Association Pass-Thru, Pool AL4312	4.00%	10/01/2043	6,954,471
13,116,358	Federal National Mortgage Association Pass-Thru, Pool AL6075	3.50%	09/01/2053	13,621,407
22,479,985	Federal National Mortgage Association Pass-Thru, Pool AL6076	3.00%	06/01/2053	23,096,782
38,324,317	Federal National Mortgage Association Pass-Thru, Pool AL6141	4.00%	04/01/2042	41,896,392
32,924,780	Federal National Mortgage Association Pass-Thru, Pool AL6325	3.00%	10/01/2044	34,986,692
11,485,052	Federal National Mortgage Association Pass-Thru, Pool AL6486	4.50%	02/01/2045	12,652,756
35,716,600	Federal National Mortgage Association Pass-Thru, Pool AL6538	4.50%	06/01/2044	39,804,339
32,454,520	Federal National Mortgage Association Pass-Thru, Pool AL8304	3.50%	03/01/2046	34,992,091
10,823,809	Federal National Mortgage Association Pass-Thru, Pool AO2980	4.00%	05/01/2042	11,346,861
20,628,702	Federal National Mortgage Association Pass-Thru, Pool AP4787	3.50%	09/01/2042	21,474,603
18,729,590	Federal National Mortgage Association Pass-Thru, Pool AP4789	3.50%	09/01/2042	19,497,678
8,296,780	Federal National Mortgage Association Pass-Thru, Pool AQ5541	3.00%	12/01/2042	8,824,074
10,192,296	Federal National Mortgage Association Pass-Thru, Pool AR9856	3.00%	04/01/2043	10,842,073
11,218,616	Federal National Mortgage Association Pass-Thru, Pool AS1927	4.50%	03/01/2044	12,366,360
11,601,077	Federal National Mortgage Association Pass-Thru, Pool AS2038	4.50%	03/01/2044	12,921,588
7,706,965	Federal National Mortgage Association Pass-Thru, Pool AS2517	4.50%	05/01/2044	8,466,236
3,906,093	Federal National Mortgage Association Pass-Thru, Pool AS2551	4.50%	06/01/2044	4,338,013
3,475,001	Federal National Mortgage Association Pass-Thru, Pool AS2765	4.50%	07/01/2044	3,805,795
16,886,299	Federal National Mortgage Association Pass-Thru, Pool AS3201	3.00%	08/01/2034	17,918,012
7,752,231	Federal National Mortgage Association Pass-Thru, Pool AS3456	3.00%	10/01/2034	8,218,876
13,589,935	Federal National Mortgage Association Pass-Thru, Pool AS3666	3.00%	10/01/2034	14,421,892
48,827,181	Federal National Mortgage Association Pass-Thru, Pool AS3961	3.00%	12/01/2044	51,453,480
17,782,976	Federal National Mortgage Association Pass-Thru, Pool AS4154	3.00%	12/01/2044	18,752,533
12,537,181	Federal National Mortgage Association Pass-Thru, Pool AS4212	3.00%	01/01/2035	13,292,009
16,502,228	Federal National Mortgage Association Pass-Thru, Pool AS4281	3.00%	01/01/2035	17,495,180
14,398,363	Federal National Mortgage Association Pass-Thru, Pool AS4345	3.50%	01/01/2045	15,490,698

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
15,553,864	Federal National Mortgage Association Pass-Thru, Pool AS4360	3.00%	01/01/2035	16,488,681
103,064,451	Federal National Mortgage Association Pass-Thru, Pool AS4625	3.00%	03/01/2045	108,607,312
42,881,474	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	45,031,823
17,617,118	Federal National Mortgage Association Pass-Thru, Pool AS4779	3.00%	04/01/2035	18,532,331
15,193,289	Federal National Mortgage Association Pass-Thru, Pool AS4780	3.00%	04/01/2035	16,107,736
19,829,186	Federal National Mortgage Association Pass-Thru, Pool AS4840	3.00%	04/01/2035	21,024,039
12,242,317	Federal National Mortgage Association Pass-Thru, Pool AS4881	3.00%	05/01/2035	12,990,901
12,149,538	Federal National Mortgage Association Pass-Thru, Pool AS4882	3.00%	05/01/2035	12,781,082
21,410,477	Federal National Mortgage Association Pass-Thru, Pool AX9696	3.00%	07/01/2045	22,083,228
26,097,357	Federal National Mortgage Association Pass-Thru, Pool AY3974	3.00%	03/01/2045	27,405,427
7,439,827	Federal National Mortgage Association Pass-Thru, Pool AY4295	3.00%	02/01/2045	7,680,129
933,961	Federal National Mortgage Association Pass-Thru, Pool AY4296	3.00%	01/01/2045	962,615
4,192,175	Federal National Mortgage Association Pass-Thru, Pool AY5471	3.00%	03/01/2045	4,321,443
13,285,540	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	14,391,537
24,398,636	Federal National Mortgage Association Pass-Thru, Pool BC9003	3.00%	11/01/2046	25,828,810
1,216,999	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	1,321,589
4,583,194	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	4,977,244
987,439	Federal National Mortgage Association Pass-Thru, Pool MA0406	4.50%	05/01/2030	1,072,353
64,099	Federal National Mortgage Association Pass-Thru, Pool MA0445	5.00%	06/01/2040	68,845
118,039	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	126,763
1,418,095	Federal National Mortgage Association Pass-Thru, Pool MA0534	4.00%	10/01/2030	1,521,440
314,038	Federal National Mortgage Association Pass-Thru, Pool MA0587	4.00%	12/01/2030	337,696
7,931,162	Federal National Mortgage Association Pass-Thru, Pool MA0616	4.00%	01/01/2031	8,528,675
2,184,645	Federal National Mortgage Association Pass-Thru, Pool MA0896	4.00%	11/01/2041	2,291,476
59,904,946	Federal National Mortgage Association Pass-Thru, Pool MA0919	3.50%	12/01/2031	63,894,558
24,864,820	Federal National Mortgage Association Pass-Thru, Pool MA0949	3.50%	01/01/2032	26,520,823
29,734,760	Federal National Mortgage Association Pass-Thru, Pool MA0976	3.50%	02/01/2032	31,715,071
14,991,055	Federal National Mortgage Association Pass-Thru, Pool MA1010	3.50%	03/01/2032	16,095,033
3,405,338	Federal National Mortgage Association Pass-Thru, Pool MA1039	3.50%	04/01/2042	3,548,836
20,299,253	Federal National Mortgage Association Pass-Thru, Pool MA1059	3.50%	05/01/2032	21,651,463
1,929,082	Federal National Mortgage Association Pass-Thru, Pool MA1068	3.50%	05/01/2042	2,008,161
43,407,995	Federal National Mortgage Association Pass-Thru, Pool MA1084	3.50%	06/01/2032	46,459,222
4,801,972	Federal National Mortgage Association Pass-Thru, Pool MA1093	3.50%	06/01/2042	5,000,701
3,675,228	Federal National Mortgage Association Pass-Thru, Pool MA1094	4.00%	06/01/2042	3,858,065
27,256,888	Federal National Mortgage Association Pass-Thru, Pool MA1107	3.50%	07/01/2032	29,072,982
49,237,789	Federal National Mortgage Association Pass-Thru, Pool MA1117	3.50%	07/01/2042	51,276,467
53,806,298	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.50%	08/01/2042	56,032,808
18,503,845	Federal National Mortgage Association Pass-Thru, Pool MA1138	3.50%	08/01/2032	19,736,793
13,776,553	Federal National Mortgage Association Pass-Thru, Pool MA1179	3.50%	09/01/2042	14,355,217
3,514,270	Federal National Mortgage Association Pass-Thru, Pool MA1201	3.50%	10/01/2032	3,787,203
25,958,126	Federal National Mortgage Association Pass-Thru, Pool MA1209	3.50%	10/01/2042	27,032,842
23,358,065	Federal National Mortgage Association Pass-Thru, Pool MA1237	3.00%	11/01/2032	24,620,184
2,251,084	Federal National Mortgage Association Pass-Thru, Pool MA1242	3.50%	11/01/2042	2,344,785
13,207,284	Federal National Mortgage Association Pass-Thru, Pool MA1338	3.00%	02/01/2033	14,018,165
52,563,814	Federal National Mortgage Association Pass-Thru, Pool MA1366	3.00%	03/01/2033	55,372,834
31,955,232	Federal National Mortgage Association Pass-Thru, Pool MA1401	3.00%	04/01/2033	33,918,249

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
55,058,283	Federal National Mortgage Association Pass-Thru, Pool MA1459	3.00%	06/01/2033	58,235,574
7,071,203	Federal National Mortgage Association Pass-Thru, Pool MA1490	3.00%	07/01/2033	7,505,530
35,634,049	Federal National Mortgage Association Pass-Thru, Pool MA2018	3.50%	09/01/2034	38,393,367
9,245,684	Federal National Mortgage Association Pass-Thru, Pool MA2114	3.50%	12/01/2044	9,623,318
6,438,194	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	6,701,224
21,011,370	Federal National Mortgage Association Pass-Thru, Pool MA2164	3.50%	02/01/2035	22,536,109
21,242,487	Federal National Mortgage Association Pass-Thru, Pool MA2166	3.50%	02/01/2045	22,109,982
19,197,302	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	19,786,783
27,093,570	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	27,925,730
30,682,238	Federal National Mortgage Association Pass-Thru, Pool MA2650	3.50%	06/01/2046	31,930,147
20,555,175	Federal National Mortgage Association Pass-Thru, Pool MA2833	3.00%	12/01/2046	21,760,297
3,887,582	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	4,176,091
16,500,000	Federal National Mortgage Association, Pool 387898	3.71%	08/01/2030	19,176,504
15,848,406	Federal National Mortgage Association, Pool AL9220	3.00%	06/01/2045	16,779,923
31,076,572	Federal National Mortgage Association, Pool AL9445	3.00%	07/01/2031	32,895,664
26,295,070	Federal National Mortgage Association, Pool AM8510	3.15%	05/01/2035	29,206,921
30,140,424	Federal National Mortgage Association, Pool AM8950	3.14%	06/01/2040	32,833,016
4,987,323	Federal National Mortgage Association, Pool AN5480	3.43%	06/01/2037	5,549,589
217,500,000	Federal National Mortgage Association, Pool AN6680	3.37%	11/01/2047	254,553,552
5,500,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	6,323,965
10,026,000	Federal National Mortgage Association, Pool AN7452	3.12%	11/01/2032	11,257,910
13,500,000	Federal National Mortgage Association, Pool AN8121	3.16%	01/01/2035	15,306,755
24,937,922	Federal National Mortgage Association, Pool AS7473	3.00%	07/01/2046	25,705,762
45,572,745	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	47,164,990
29,613,665	Federal National Mortgage Association, Pool AS8056	3.00%	10/01/2046	31,173,666
39,303,199	Federal National Mortgage Association, Pool AS8111	3.00%	10/01/2041	41,128,555
25,510,792	Federal National Mortgage Association, Pool AS8269	3.00%	11/01/2046	26,787,674
20,550,052	Federal National Mortgage Association, Pool AS8306	3.00%	11/01/2041	21,454,824
26,982,539	Federal National Mortgage Association, Pool AS8356	3.00%	11/01/2046	27,730,671
9,695,671	Federal National Mortgage Association, Pool AZ0576	3.50%	04/01/2042	10,263,173
10,784,416	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	11,509,732
102,296,957	Federal National Mortgage Association, Pool BF0314	3.00%	01/01/2053	110,059,970
87,591,535	Federal National Mortgage Association, Pool BF0353	3.00%	05/01/2053	94,239,157
48,993,563	Federal National Mortgage Association, Pool BF0391	3.00%	09/01/2053	52,711,647
22,680,442	Federal National Mortgage Association, Pool BK8257	1.50%	12/01/2050	22,049,057
22,918,905	Federal National Mortgage Association, Pool BK8267	2.50%	12/01/2050	23,978,184
5,000,000	Federal National Mortgage Association, Pool BL2303	3.36%	05/01/2031	5,617,168
28,950,500	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	33,657,019
30,345,142	Federal National Mortgage Association, Pool BL3647	2.69%	08/01/2030	32,859,212
8,860,000	Federal National Mortgage Association, Pool BL4038	2.98%	09/01/2034	9,892,966
13,075,000	Federal National Mortgage Association, Pool BL4198	2.31%	10/01/2031	13,803,542
63,966,000	Federal National Mortgage Association, Pool BL4808	2.80%	11/01/2039	70,248,025
17,125,000	Federal National Mortgage Association, Pool BL5256	2.28%	02/01/2032	18,065,881
30,200,000	Federal National Mortgage Association, Pool BL5315	2.44%	01/01/2032	32,329,608
8,190,000	Federal National Mortgage Association, Pool BL5840	2.73%	02/01/2035	8,916,862
22,828,000	Federal National Mortgage Association, Pool BL5870	2.30%	02/01/2032	24,080,652

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,777,736	Federal National Mortgage Association, Pool BL6639	2.66%	05/01/2050	7,186,715
28,785,015	Federal National Mortgage Association, Pool BL6913	1.96%	05/01/2035	29,263,797
36,488,000	Federal National Mortgage Association, Pool BL7110	1.76%	07/01/2035	36,225,428
3,568,101	Federal National Mortgage Association, Pool BL7331	2.23%	07/01/2040	3,652,837
20,400,000	Federal National Mortgage Association, Pool BL7424	1.65%	08/01/2035	19,942,908
40,000,000	Federal National Mortgage Association, Pool BL8165	1.35%	09/01/2032	38,902,211
49,000,000	Federal National Mortgage Association, Pool BL8177	1.10%	09/01/2030	47,435,339
122,500,000	Federal National Mortgage Association, Pool BL8237	1.17%	10/01/2030	119,076,537
32,000,000	Federal National Mortgage Association, Pool BL8269	1.51%	09/01/2035	30,863,651
146,000,000	Federal National Mortgage Association, Pool BL8708	1.40%	11/01/2032	142,306,083
97,000,000	Federal National Mortgage Association, Pool BL8977	1.20%	11/01/2030	94,483,207
48,643,000	Federal National Mortgage Association, Pool BL9056	1.78%	11/01/2035	47,294,688
13,313,000	Federal National Mortgage Association, Pool BL9362	1.54%	11/01/2030	13,294,170
34,735,000	Federal National Mortgage Association, Pool BL9367	1.41%	12/01/2030	34,398,977
53,000,000	Federal National Mortgage Association, Pool BL9576	2.24%	12/01/2050	51,153,661
63,892,623	Federal National Mortgage Association, Pool BM5112	3.00%	11/01/2033	67,965,045
28,003,260	Federal National Mortgage Association, Pool BM5299	3.00%	12/01/2046	29,448,938
42,151,511	Federal National Mortgage Association, Pool BM5633	3.00%	07/01/2047	44,324,584
7,327,511	Federal National Mortgage Association, Pool BM5834	3.00%	04/01/2048	7,525,282
14,223,836	Federal National Mortgage Association, Pool CA0862	3.50%	09/01/2047	15,050,068
9,516,423	Federal National Mortgage Association, Pool CA3898	3.00%	07/01/2034	10,209,792
6,044,876	Federal National Mortgage Association, Pool CA4413	3.00%	10/01/2049	6,305,093
53,901,832	Federal National Mortgage Association, Pool CA7235	2.50%	10/01/2050	55,994,019
15,878,645	Federal National Mortgage Association, Pool CA7671	2.50%	11/01/2040	16,650,664
108,060,539	Federal National Mortgage Association, Pool CA7743	2.50%	11/01/2050	113,021,542
27,736,448	Federal National Mortgage Association, Pool CA7789	2.50%	11/01/2040	29,016,599
178,233,818	Federal National Mortgage Association, Pool CA8933	2.00%	02/01/2051	180,413,250
85,831,870	Federal National Mortgage Association, Pool CA9223	2.00%	02/01/2051	86,748,449
41,871,100	Federal National Mortgage Association, Pool CA9417	1.50%	03/01/2036	42,503,805
23,056,866	Federal National Mortgage Association, Pool CB0189	3.00%	04/01/2051	24,298,594
74,224,296	Federal National Mortgage Association, Pool FM1000	3.00%	04/01/2047	77,882,199
36,035,211	Federal National Mortgage Association, Pool FM4347	2.50%	09/01/2050	37,334,200
225,950,710	Federal National Mortgage Association, Pool FM4623	2.50%	11/01/2050	234,720,912
106,875,130	Federal National Mortgage Association, Pool FM4637	2.50%	11/01/2050	110,756,613
56,211,544	Federal National Mortgage Association, Pool FM4684	2.50%	10/01/2050	58,567,211
58,617,413	Federal National Mortgage Association, Pool FM4752	2.50%	11/01/2050	61,326,586
66,322,142	Federal National Mortgage Association, Pool FM4792	2.50%	11/01/2050	68,896,438
31,199,455	Federal National Mortgage Association, Pool FM4870	2.00%	11/01/2050	31,590,316
37,158,489	Federal National Mortgage Association, Pool FM4913	2.50%	11/01/2050	38,498,007
23,641,892	Federal National Mortgage Association, Pool FM5021	2.00%	11/01/2050	23,962,078
43,569,218	Federal National Mortgage Association, Pool FM5150	2.00%	12/01/2050	44,101,556
28,700,337	Federal National Mortgage Association, Pool FM5151	2.00%	12/01/2050	29,059,894
10,944,466	Federal National Mortgage Association, Pool FM6277	1.50%	02/01/2036	11,113,831
17,761,943	Federal National Mortgage Association, Pool FM6278	1.50%	02/01/2036	18,009,245
81,195,954	Federal National Mortgage Association, Pool FM6799	2.50%	04/01/2051	84,454,137
6,371,787	Federal National Mortgage Association, Pool FM6864	1.50%	04/01/2041	6,322,120



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
135,327,151	Federal National Mortgage Association, Pool FM7159	2.50%	02/01/2051	140,395,082
54,367,328	Federal National Mortgage Association, Pool MA2259	3.00%	05/01/2035	57,308,342
32,106,448	Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	33,412,945
27,301,444	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	28,139,391
9,262,281	Federal National Mortgage Association, Pool MA2673	3.00%	07/01/2046	9,546,249
33,222,580	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	34,240,732
3,001,032	Federal National Mortgage Association, Pool MA2743	3.00%	09/01/2046	3,083,971
65,116,688	Federal National Mortgage Association, Pool MA2806	3.00%	11/01/2046	68,892,925
25,080,648	Federal National Mortgage Association, Pool MA2895	3.00%	02/01/2047	26,399,743
94,811,589	Federal National Mortgage Association, Pool MA4191	2.00%	11/01/2050	95,235,779
203,602,684	Federal National Mortgage Association, Pool MA4333	2.00%	05/01/2041	207,150,444
58,717,561	Federal National Mortgage Association, Pool MA4340	2.00%	05/01/2051	58,799,678
480,520	Federal National Mortgage Association, Series 2002-70-QZ	5.50%	11/25/2032	552,927
665,848	Federal National Mortgage Association, Series 2002-75-ZG	5.50%	11/25/2032	754,111
9,762,308	Federal National Mortgage Association, Series 2003-129-ZT	5.50%	01/25/2034	11,090,313
1,810,471	Federal National Mortgage Association, Series 2003-29-ZL	5.00%	04/25/2033	2,049,526
848,386	Federal National Mortgage Association, Series 2003-64-ZG	5.50%	07/25/2033	966,343
7,147,849	Federal National Mortgage Association, Series 2003-84-PZ	5.00%	09/25/2033	8,077,784
7,347,575	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	8,403,614
1,573,107	Federal National Mortgage Association, Series 2004-46-PJ (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	03/25/2034	147,593
1,890,144	Federal National Mortgage Association, Series 2004-51-XP (-1 x 1 Month LIBOR USD + 7.70%, 7.70% Cap)	7.61% (f)(i)	07/25/2034	344,619
2,661,916	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	2,911,222
107,071	Federal National Mortgage Association, Series 2005-107-EG	4.50%	01/25/2026	113,410
402,629	Federal National Mortgage Association, Series 2005-37-ZK	4.50%	05/25/2035	445,281
3,370,787	Federal National Mortgage Association, Series 2005-87-SG (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	6.61% (f)(i)	10/25/2035	604,446
2,982,154	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.49% (f)(i)	10/25/2036	585,267
1,174,897	Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	6.23% (f)(i)	01/25/2037	239,292
597,311	Federal National Mortgage Association, Series 2006-16-HZ	5.50%	03/25/2036	685,691
4,923,296	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.66% (f)(i)	07/25/2036	843,125
624,295	Federal National Mortgage Association, Series 2006-93-SN (-1 x 1 Month LIBOR USD + 6.60%, 6.60% Cap)	6.51% (f)(i)	10/25/2036	82,838
6,559,339	Federal National Mortgage Association, Series 2007-109-VZ	5.00%	10/25/2035	7,437,842
721,810	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (f)(i)	05/25/2037	99,442
4,550,000	Federal National Mortgage Association, Series 2007-14-PS (-1 x 1 Month LIBOR USD + 6.81%, 6.81% Cap)	6.72% (f)(i)	03/25/2037	787,399
2,212,917	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	6.35% (f)(i)	04/25/2037	444,168
333,124	Federal National Mortgage Association, Series 2007-30-SI (-1 x 1 Month LIBOR USD + 6.11%, 6.11% Cap)	6.02% (f)(i)	04/25/2037	48,064
2,218,033	Federal National Mortgage Association, Series 2007-32-SG (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.01% (f)(i)	04/25/2037	344,574

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,885,388	Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.53% (f)(i)	10/25/2036	337,981
2,909,636	Federal National Mortgage Association, Series 2007-60-VZ	6.00%	07/25/2037	3,404,639
1,599,382	Federal National Mortgage Association, Series 2007-71-GZ	6.00%	07/25/2047	1,768,793
2,379,151	Federal National Mortgage Association, Series 2007-75-ID (-1 x 1 Month LIBOR USD + 5.87%, 5.87% Cap)	5.78% (f)(i)	08/25/2037	417,891
436,775	Federal National Mortgage Association, Series 2007-9-SD (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.56% (f)(i)	03/25/2037	63,216
470,022	Federal National Mortgage Association, Series 2008-27-B	5.50%	04/25/2038	541,769
2,578,164	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	2,859,446
5,079,548	Federal National Mortgage Association, Series 2008-48-BE	5.00%	06/25/2034	5,746,048
465,358	Federal National Mortgage Association, Series 2008-48-SD (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	06/25/2037	63,182
741,580	Federal National Mortgage Association, Series 2008-53-LI (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	07/25/2038	97,242
528,534	Federal National Mortgage Association, Series 2008-57-SE (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	02/25/2037	74,279
973,998	Federal National Mortgage Association, Series 2008-5-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (f)(i)	02/25/2038	160,502
510,749	Federal National Mortgage Association, Series 2008-61-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	07/25/2038	65,533
443,970	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	07/25/2038	56,047
1,254,893	Federal National Mortgage Association, Series 2008-65-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	08/25/2038	230,493
404,281	Federal National Mortgage Association, Series 2008-81-LP	5.50%	09/25/2038	460,613
2,882,103	Federal National Mortgage Association, Series 2009-106-EZ	4.50%	01/25/2040	3,169,359
488,711	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (f)(i)	01/25/2040	88,952
370,904	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	407,983
1,227,659	Federal National Mortgage Association, Series 2009-42-SI (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	06/25/2039	184,596
779,752	Federal National Mortgage Association, Series 2009-42-SX (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	06/25/2039	92,921
474,982	Federal National Mortgage Association, Series 2009-47-SA (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.01% (f)(i)	07/25/2039	57,391
308,537	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.86% (f)(i)	07/25/2039	48,314
3,554,755	Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.66% (f)(i)	07/25/2039	563,821
480,734	Federal National Mortgage Association, Series 2009-51-BZ	4.50%	07/25/2039	536,131
854,543	Federal National Mortgage Association, Series 2009-54-EZ	5.00%	07/25/2039	951,713
479,301	Federal National Mortgage Association, Series 2009-70-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.71% (f)(i)	09/25/2039	66,488
1,851,208	Federal National Mortgage Association, Series 2009-80-PM	4.50%	10/25/2039	1,960,028
1,614,914	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	1,785,447
8,021,783	Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap)	7.14% (f)(i)	01/25/2036	1,532,306
11,216,839	Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.66% (f)(i)	10/25/2039	2,480,218

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
757,236	Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	5.63% (f)(i)	04/25/2037	106,300
707,676	Federal National Mortgage Association, Series 2009-94-BC	5.00%	11/25/2039	773,776
10,192,183	Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap)	4.39% (f)(i)	09/25/2040	1,459,888
3,739,246	Federal National Mortgage Association, Series 2010-101-ZC	4.50%	09/25/2040	4,215,680
9,552,345	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	10,110,490
3,124,504	Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.26% (f)(i)	02/25/2040	666,118
988,616	Federal National Mortgage Association, Series 2010-10-ZA	4.50%	02/25/2040	1,082,841
905,558	Federal National Mortgage Association, Series 2010-111-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.86% (f)(i)	10/25/2050	89,113
1,467,339	Federal National Mortgage Association, Series 2010-116-Z	4.00%	10/25/2040	1,579,866
627,318	Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.41% (f)(i)	10/25/2040	44,258
1,139,364	Federal National Mortgage Association, Series 2010-120-KD	4.00%	10/25/2040	1,224,979
12,777,613	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.41% (f)(i)	10/25/2040	1,662,194
242,685	Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	53.99% (i)	11/25/2040	841,646
178,693	Federal National Mortgage Association, Series 2010-126-SX (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.72% (i)	11/25/2040	269,843
2,307,068	Federal National Mortgage Association, Series 2010-128-HZ	4.00%	11/25/2040	2,523,759
1,724,255	Federal National Mortgage Association, Series 2010-132-Z	4.50%	11/25/2040	1,855,759
88,008	Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.72% (i)	12/25/2040	121,397
6,202,227	Federal National Mortgage Association, Series 2010-142-AZ	4.00%	12/25/2040	6,782,711
4,689,423	Federal National Mortgage Association, Series 2010-148-SA (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.56% (f)(i)	01/25/2026	393,627
11,901,665	Federal National Mortgage Association, Series 2010-150-ZA	4.00%	01/25/2041	12,767,573
5,323,162	Federal National Mortgage Association, Series 2010-16-SA (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.36% (f)(i)	03/25/2040	813,620
1,931,005	Federal National Mortgage Association, Series 2010-21-DZ	5.00%	03/25/2040	2,208,963
852,537	Federal National Mortgage Association, Series 2010-21-KS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.86% (f)(i)	03/25/2040	77,473
207,730	Federal National Mortgage Association, Series 2010-2-GS (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.36% (f)(i)	12/25/2049	10,233
1,336,178	Federal National Mortgage Association, Series 2010-2-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (f)(i)	02/25/2050	297,458
948,943	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.91% (f)(i)	04/25/2040	97,389
2,984,013	Federal National Mortgage Association, Series 2010-31-VZ	4.00%	04/25/2040	3,174,987
1,377,902	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	4.84% (f)(i)	04/25/2040	160,654
342,488	Federal National Mortgage Association, Series 2010-35-ES (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.36% (f)(i)	04/25/2040	6,428
383,230	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.36% (f)(i)	04/25/2040	57,642
697,079	Federal National Mortgage Association, Series 2010-46-MS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.86% (f)(i)	05/25/2040	101,722
5,163,649	Federal National Mortgage Association, Series 2010-49-ZW	4.50%	05/25/2040	5,458,320

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,465,290	Federal National Mortgage Association, Series 2010-4-SK (-1 x 1 Month LIBOR USD + 6.23%, 6.23% Cap)	6.14% (f)(i)	02/25/2040	234,654
432,157	Federal National Mortgage Association, Series 2010-58-ES (-3 x 1 Month LIBOR USD + 12.47%, 12.47% Cap)	12.24% (i)	06/25/2040	489,985
4,330,192	Federal National Mortgage Association, Series 2010-59-MS (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	5.68% (f)(i)	06/25/2040	885,330
4,677,255	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.91% (f)(i)	01/25/2040	706,199
380,050	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	434,848
330,189	Federal National Mortgage Association, Series 2010-61-EL	4.50%	06/25/2040	352,209
4,631,831	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	5,281,316
10,797,940	Federal National Mortgage Association, Series 2010-64-FC (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.59%	06/25/2040	10,961,860
13,538,815	Federal National Mortgage Association, Series 2010-76-ZK	4.50%	07/25/2040	15,150,483
2,978,667	Federal National Mortgage Association, Series 2010-79-CZ	4.00%	07/25/2040	3,211,903
11,614,422	Federal National Mortgage Association, Series 2010-79-VZ	4.50%	07/25/2040	12,999,237
1,389,796	Federal National Mortgage Association, Series 2010-84-ZC	4.50%	08/25/2040	1,508,433
2,779,586	Federal National Mortgage Association, Series 2010-84-ZD	4.50%	08/25/2040	3,016,859
4,928,216	Federal National Mortgage Association, Series 2010-84-ZG	4.50%	08/25/2040	5,414,140
295,582	Federal National Mortgage Association, Series 2010-90-SA (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.76% (f)(i)	08/25/2040	39,463
1,094,970	Federal National Mortgage Association, Series 2010-94-Z	4.50%	08/25/2040	1,199,840
6,150,452	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	24.54% (i)	09/25/2040	10,061,985
995,583	Federal National Mortgage Association, Series 2010-9-DS (-1 x 1 Month LIBOR USD + 5.30%, 0.50% Floor, 5.30% Cap)	5.21% (f)(i)	02/25/2040	119,092
21,637,897	Federal National Mortgage Association, Series 2011-106-LZ	3.50%	10/25/2041	23,589,577
520,021	Federal National Mortgage Association, Series 2011-110-LS (-2 x 1 Month LIBOR USD + 10.10%, 10.10% Cap)	9.92% (i)	11/25/2041	651,621
3,173,489	Federal National Mortgage Association, Series 2011-111-CZ	4.00%	11/25/2041	3,475,083
6,706,660	Federal National Mortgage Association, Series 2011-111-EZ	5.00%	11/25/2041	7,597,380
1,546,665	Federal National Mortgage Association, Series 2011-111-VZ	4.00%	11/25/2041	1,714,614
30,000,000	Federal National Mortgage Association, Series 2011-131-PB	4.50%	12/25/2041	34,435,419
14,563,312	Federal National Mortgage Association, Series 2011-16-AL	3.50%	03/25/2031	15,712,338
29,600,875	Federal National Mortgage Association, Series 2011-17-NY	3.50%	03/25/2031	31,780,124
626,402	Federal National Mortgage Association, Series 2011-17-SA (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	6.38% (f)(i)	03/25/2041	95,244
4,063,858	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	4,238,422
2,614,344	Federal National Mortgage Association, Series 2011-27-BS (-2 x 1 Month LIBOR USD + 9.00%, 9.00% Cap)	8.82% (i)	04/25/2041	2,884,278
31,191,878	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	33,378,946
4,463,965	Federal National Mortgage Association, Series 2011-2-GZ	4.00%	02/25/2041	4,908,028
10,428,294	Federal National Mortgage Association, Series 2011-32-ZG	4.00%	04/25/2041	11,094,549
2,625,564	Federal National Mortgage Association, Series 2011-36-VZ	4.50%	05/25/2041	2,795,889
5,168,148	Federal National Mortgage Association, Series 2011-37-Z	4.50%	05/25/2041	5,845,189
6,678,425	Federal National Mortgage Association, Series 2011-38-BZ	4.00%	05/25/2041	7,278,011
3,579,914	Federal National Mortgage Association, Series 2011-39-CB	3.00%	05/25/2026	3,735,335
5,922,037	Federal National Mortgage Association, Series 2011-39-ZD	4.00%	02/25/2041	6,511,706
2,412,582	Federal National Mortgage Association, Series 2011-40-LZ	4.50%	05/25/2041	2,648,237

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,256,563	Federal National Mortgage Association, Series 2011-42-MZ	4.50%	05/25/2041	3,514,453
18,293,097	Federal National Mortgage Association, Series 2011-45-ZA	4.00%	05/25/2031	19,798,013
4,203,234	Federal National Mortgage Association, Series 2011-45-ZB	4.50%	05/25/2041	4,431,098
14,605,195	Federal National Mortgage Association, Series 2011-51-FJ (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.54%	06/25/2041	14,776,666
970,793	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	1,082,175
6,387,840	Federal National Mortgage Association, Series 2011-60-EL	3.00%	07/25/2026	6,664,502
10,055,674	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	11,129,988
8,486,381	Federal National Mortgage Association, Series 2011-77-Z	3.50%	08/25/2041	8,879,397
30,989,910	Federal National Mortgage Association, Series 2011-99-CZ	4.50% (j)	10/25/2041	36,049,831
51,716,173	Federal National Mortgage Association, Series 2011-99-DZ	5.00%	10/25/2041	58,818,252
14,027,139	Federal National Mortgage Association, Series 2012-104-Z	3.50% (j)	09/25/2042	15,282,302
3,307,640	Federal National Mortgage Association, Series 2012-111-LB	3.50%	05/25/2041	3,569,573
18,641,156	Federal National Mortgage Association, Series 2012-111-MJ	4.00%	04/25/2042	20,990,774
12,669,677	Federal National Mortgage Association, Series 2012-122-AD	2.00%	02/25/2040	12,754,249
28,150,577	Federal National Mortgage Association, Series 2012-122-DB	3.00%	11/25/2042	29,447,007
33,488,651	Federal National Mortgage Association, Series 2012-125-LA	3.00%	11/25/2042	35,836,735
20,701,147	Federal National Mortgage Association, Series 2012-132-KH	1.75%	12/25/2032	21,414,316
20,835,182	Federal National Mortgage Association, Series 2012-144-PT	4.18% (b)	11/25/2049	22,993,072
7,353,716	Federal National Mortgage Association, Series 2012-14-BZ	4.00%	03/25/2042	8,095,047
28,199,830	Federal National Mortgage Association, Series 2012-15-PZ	4.00% (j)	03/25/2042	31,757,428
18,115,552	Federal National Mortgage Association, Series 2012-20-ZT	3.50%	03/25/2042	19,128,796
59,348,982	Federal National Mortgage Association, Series 2012-30-DZ	4.00%	04/25/2042	64,629,095
31,941,886	Federal National Mortgage Association, Series 2012-31-Z	4.00%	04/25/2042	35,250,523
12,917,855	Federal National Mortgage Association, Series 2012-70-FY (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.54%	07/25/2042	13,049,599
38,461,118	Federal National Mortgage Association, Series 2012-74-Z	4.00% (j)	07/25/2042	42,636,181
1,803,785	Federal National Mortgage Association, Series 2012-80-EA	2.00%	04/25/2042	1,831,902
27,597,016	Federal National Mortgage Association, Series 2012-86-ZC	3.50% (j)	08/25/2042	29,712,024
38,449,874	Federal National Mortgage Association, Series 2012-96-VZ	3.50% (j)	09/25/2042	41,551,025
12,347,179	Federal National Mortgage Association, Series 2012-98-BG	4.50%	08/25/2040	13,838,269
23,616,391	Federal National Mortgage Association, Series 2012-99-QE	3.00%	09/25/2042	24,876,269
15,179,688	Federal National Mortgage Association, Series 2013-100-PJ	3.00%	03/25/2043	16,177,595
28,096,736	Federal National Mortgage Association, Series 2013-130-ZE	3.00% (j)	01/25/2044	29,276,496
25,244,746	Federal National Mortgage Association, Series 2013-133-ZT	3.00% (j)	01/25/2039	26,797,586
13,444,450	Federal National Mortgage Association, Series 2013-36-Z	3.00% (j)	04/25/2043	14,627,331
10,463,466	Federal National Mortgage Association, Series 2013-41-ZH	3.00%	05/25/2033	11,002,366
8,813,235	Federal National Mortgage Association, Series 2013-51-HS (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.29% (i)	04/25/2043	9,211,390
2,145,871	Federal National Mortgage Association, Series 2013-53-AB	1.50%	03/25/2028	2,193,028
1,588,414	Federal National Mortgage Association, Series 2013-58-SC (-2 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.86% (i)	06/25/2043	1,517,944
17,359,960	Federal National Mortgage Association, Series 2013-81-ZQ	3.00%	08/25/2043	17,279,553
11,140,667	Federal National Mortgage Association, Series 2013-82-SH (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.96% (f)(i)	12/25/2042	1,240,416
1,971,229	Federal National Mortgage Association, Series 2013-8-Z	3.00%	02/25/2043	1,963,112
25,842,628	Federal National Mortgage Association, Series 2014-12-GZ	3.50% (j)	03/25/2044	28,123,426



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
22,518,734	Federal National Mortgage Association, Series 2014-21-GZ	3.00%	04/25/2044	23,462,757
31,785,001	Federal National Mortgage Association, Series 2014-37-ZY	2.50% (j)	07/25/2044	32,682,374
37,836,810	Federal National Mortgage Association, Series 2014-39-ZA	3.00%	07/25/2044	39,244,778
750,594	Federal National Mortgage Association, Series 2014-46-NZ	3.00%	06/25/2043	773,979
4,644,009	Federal National Mortgage Association, Series 2014-55-MA	3.00%	10/25/2039	4,668,143
62,085,250	Federal National Mortgage Association, Series 2014-60-EZ	3.00% (j)	10/25/2044	67,064,723
43,825,106	Federal National Mortgage Association, Series 2014-61-ZV	3.00% (j)	10/25/2044	47,093,082
36,957,722	Federal National Mortgage Association, Series 2014-64-NZ	3.00% (j)	10/25/2044	39,663,552
15,728,010	Federal National Mortgage Association, Series 2014-65-CD	3.00%	06/25/2040	15,875,930
13,013,489	Federal National Mortgage Association, Series 2014-67-DZ	3.00% (j)	10/25/2044	13,905,809
17,625,101	Federal National Mortgage Association, Series 2014-68-MA	3.00%	11/25/2040	17,834,625
41,602,045	Federal National Mortgage Association, Series 2014-68-MZ	3.00% (j)	11/25/2044	44,704,177
28,883,706	Federal National Mortgage Association, Series 2014-6-Z	2.50% (j)	02/25/2044	29,992,361
8,376,695	Federal National Mortgage Association, Series 2014-73-CQ	3.00%	06/25/2040	8,475,161
23,484,791	Federal National Mortgage Association, Series 2014-77-VZ	3.00% (j)	11/25/2044	25,107,104
6,278,056	Federal National Mortgage Association, Series 2014-82-YA	3.00%	04/25/2041	6,382,334
30,160,637	Federal National Mortgage Association, Series 2014-84-KZ	3.00% (j)	12/25/2044	32,358,735
24,441,034	Federal National Mortgage Association, Series 2014-95-NA	3.00%	04/25/2041	24,780,197
97,031,830	Federal National Mortgage Association, Series 2014-M11-1A	3.23% (b)	08/25/2024	102,699,770
12,274,413	Federal National Mortgage Association, Series 2015-11-A	3.00%	05/25/2034	12,851,230
26,609,203	Federal National Mortgage Association, Series 2015-21-G	3.00%	02/25/2042	27,139,389
8,315,507	Federal National Mortgage Association, Series 2015-42-CA	3.00%	03/25/2044	8,546,479
31,568,679	Federal National Mortgage Association, Series 2015-49-A	3.00%	03/25/2044	32,323,587
12,352,437	Federal National Mortgage Association, Series 2015-88-AC	3.00%	04/25/2043	12,532,489
68,824,617	Federal National Mortgage Association, Series 2015-88-BA	3.00%	04/25/2044	70,378,167
22,315,619	Federal National Mortgage Association, Series 2015-8-AP	2.00%	03/25/2045	22,912,064
7,673,599	Federal National Mortgage Association, Series 2015-94-MA	3.00%	01/25/2046	8,001,213
36,684,640	Federal National Mortgage Association, Series 2015-9-HA	3.00%	01/25/2045	38,970,721
22,077,729	Federal National Mortgage Association, Series 2016-2-JA	2.50%	02/25/2046	23,083,535
49,327,187	Federal National Mortgage Association, Series 2016-32-LA	3.00%	10/25/2044	50,646,404
33,079,633	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	34,235,997
15,441,819	Federal National Mortgage Association, Series 2016-74-PA	3.00%	12/25/2044	15,711,887
8,673,084	Federal National Mortgage Association, Series 2016-79-EP	3.00%	01/25/2044	8,842,221
22,563,427	Federal National Mortgage Association, Series 2016-81-PA	3.00%	02/25/2044	23,005,700
170,263	Federal National Mortgage Association, Series 2017-13-ML	3.00%	08/25/2041	170,047
1,957,461	Federal National Mortgage Association, Series 2017-51-EA	3.00%	11/25/2042	1,976,438
18,076,666	Federal National Mortgage Association, Series 2018-21-IO	3.00% (f)	04/25/2048	1,770,145
29,856,582	Federal National Mortgage Association, Series 2018-21-PO	0.00% (g)	04/25/2048	27,933,675
65,981,043	Federal National Mortgage Association, Series 2018-27-AO	0.00% (g)	05/25/2048	61,024,461
19,242,795	Federal National Mortgage Association, Series 2018-27-JA	3.00%	12/25/2047	20,027,073
23,782,588	Federal National Mortgage Association, Series 2018-33-A	3.00%	05/25/2048	24,761,334
8,968,242	Federal National Mortgage Association, Series 2018-33-C	3.00%	05/25/2048	9,321,443
66,801,364	Federal National Mortgage Association, Series 2018-36-A	3.00%	06/25/2048	69,791,654
27,860,761	Federal National Mortgage Association, Series 2018-38-JB	3.00%	06/25/2048	29,182,827
87,140,969	Federal National Mortgage Association, Series 2018-39-AB	3.00%	06/25/2048	91,276,034
40,553,782	Federal National Mortgage Association, Series 2018-44-PZ	3.50% (j)	06/25/2048	44,509,138

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,399,678	Federal National Mortgage Association, Series 2018-64-A	3.00%	09/25/2048	14,887,155
36,129,180	Federal National Mortgage Association, Series 2018-85-PO	0.00% (g)	12/25/2048	33,893,351
34,952,980	Federal National Mortgage Association, Series 2019-12-BA	3.00%	04/25/2049	36,587,507
8,529,364	Federal National Mortgage Association, Series 2019-48-AZ	3.50% (j)	09/25/2049	9,186,666
10,479,362	Federal National Mortgage Association, Series 2019-64-D	2.50%	11/25/2049	10,720,654
25,143,949	Federal National Mortgage Association, Series 2019-69-DS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (f)(i)	12/25/2049	4,907,035
231,593,306	Federal National Mortgage Association, Series 2019-M16-X	1.30% (b)(f)	07/25/2031	20,150,424
498,023,732	Federal National Mortgage Association, Series 2019-M18-X	0.83% (b)(f)	08/25/2029	26,834,963
27,991,461	Federal National Mortgage Association, Series 2019-M24-2A1	2.46%	03/25/2031	29,811,197
255,605,545	Federal National Mortgage Association, Series 2019-M24-2XA	1.28% (b)(f)	03/25/2031	23,476,296
308,222,727	Federal National Mortgage Association, Series 2019-M24-XA	1.41% (b)(f)	03/25/2029	26,485,332
16,000,000	Federal National Mortgage Association, Series 2020-13-HB	3.00%	03/25/2050	16,867,912
10,000,000	Federal National Mortgage Association, Series 2020-2-MB	2.00%	11/25/2059	9,687,817
22,989,056	Federal National Mortgage Association, Series 2020-2-MT	2.00%	11/25/2059	23,370,798
40,000,000	Federal National Mortgage Association, Series 2020-47-GL	2.00%	05/25/2046	41,713,960
48,500,000	Federal National Mortgage Association, Series 2020-47-KM	2.00%	12/25/2045	50,499,582
10,930,484	Federal National Mortgage Association, Series 2020-51-AZ	2.00% (j)	07/25/2050	10,241,420
18,423,253	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	08/25/2050	4,089,255
501,239,194	Federal National Mortgage Association, Series 2020-M10-X2	1.82% (b)(f)	12/25/2030	63,956,868
254,544,621	Federal National Mortgage Association, Series 2020-M10-X8	0.77% (b)(f)	12/25/2027	9,246,079
101,475,106	Federal National Mortgage Association, Series 2020-M13-X2	1.40% (b)(f)	09/25/2030	8,528,607
684,013,609	Federal National Mortgage Association, Series 2020-M15-X1	1.69% (b)(f)	09/25/2031	87,636,371
26,537,840	Federal National Mortgage Association, Series 2020-M17-X1	1.44% (b)(f)	01/25/2028	1,736,031
141,670,380	Federal National Mortgage Association, Series 2020-M27-X1	1.00% (b)(f)	03/25/2031	8,296,699
173,915,435	Federal National Mortgage Association, Series 2020-M54-X	1.63% (b)(f)	12/25/2033	18,965,704
53,591,372	Federal National Mortgage Association, Series 2020-M7-X2	1.33% (b)(f)	03/25/2031	4,871,365
28,884,050	Federal National Mortgage Association, Series 2021-13-AK	2.00%	01/25/2049	29,752,362
20,880,788	Federal National Mortgage Association, Series 2021-21-DK	2.00%	07/25/2043	21,479,047
25,984,141	Federal National Mortgage Association, Series 2021-21-GI	4.00% (f)	07/25/2043	4,425,227
56,100,300	Federal National Mortgage Association, Series 2021-21-GL	2.00%	07/25/2043	57,381,283
23,110,661	Federal National Mortgage Association, Series 2021-29-BA	1.25%	05/25/2041	23,181,255
6,518,939	Federal National Mortgage Association, Series 2021-29-CG	1.25%	05/25/2041	6,538,988
21,830,749	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	22,418,359
11,320,000	Federal National Mortgage Association, Series 2021-M12-2A1	2.20% (b)	05/25/2033	11,997,872
187,633,973	Federal National Mortgage Association, Series 2021-M3-X2	1.11% (b)(f)	08/25/2033	14,280,634
23,685,965	Federal National Mortgage Association, Series 2021-M5-A1	1.51% (b)	01/25/2033	24,069,531
4,651,048	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.36% (f)(i)	11/25/2039	992,421
49,120,828	Federal National Mortgage Association, Series 412-A3	3.00%	08/25/2042	50,899,581
133,845,000	Government National Mortgage Association	0.97% (b)(f)	06/16/2063	11,929,337
269,160,000	Government National Mortgage Association	0.92% (b)(f)	08/16/2063	23,140,035
37,321,165	Government National Mortgage Association, Pool 785310	2.50%	02/20/2051	38,910,398
51,444,590	Government National Mortgage Association, Pool 785346	2.00%	03/20/2051	52,463,823
16,469,803	Government National Mortgage Association, Pool 785350	2.00%	01/20/2051	16,795,444
33,175,335	Government National Mortgage Association, Pool 785374	2.50%	03/20/2051	34,979,585

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
60,182,053	Government National Mortgage Association, Pool 785378	2.50%	03/20/2051	63,009,950
86,234,139	Government National Mortgage Association, Pool 785379	2.50%	03/20/2051	90,120,478
111,563,462	Government National Mortgage Association, Pool 785401	2.50%	10/20/2050	116,105,698
163,822,480	Government National Mortgage Association, Pool 785412	2.50%	03/20/2051	170,550,906
12,934,473	Government National Mortgage Association, Pool CB2017	2.50%	03/20/2051	13,493,458
12,116,039	Government National Mortgage Association, Pool CB4182	2.50%	03/20/2051	12,647,016
3,612,430	Government National Mortgage Association, Pool CB5487	2.50%	03/20/2051	3,743,308
10,838,121	Government National Mortgage Association, Pool CB9135	2.50%	04/20/2051	11,307,050
1,109,671	Government National Mortgage Association, Pool MA2511	3.50%	01/20/2045	1,150,610
7,465,941	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	6.17% (f)(i)	08/20/2033	1,184,978
3,098,837	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	3,421,324
1,751,852	Government National Mortgage Association, Series 2004-49-Z	6.00%	06/20/2034	1,980,563
3,388,035	Government National Mortgage Association, Series 2004-83-CS (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	5.99% (f)(i)	10/20/2034	554,071
831,479	Government National Mortgage Association, Series 2005-21-Z	5.00%	03/20/2035	935,928
9,134,906	Government National Mortgage Association, Series 2005-39-ZB	5.00%	07/20/2034	10,267,936
634,171	Government National Mortgage Association, Series 2006-24-CX (-7 x 1 Month LIBOR USD + 39.97%, 39.97% Cap)	39.28% (i)	05/20/2036	1,138,446
3,647,473	Government National Mortgage Association, Series 2007-26-SJ (-1 x 1 Month LIBOR USD + 4.69%, 4.69% Cap)	4.60% (f)(i)	04/20/2037	360,493
3,022,159	Government National Mortgage Association, Series 2008-2-SM (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.43% (f)(i)	01/16/2038	572,444
5,357,170	Government National Mortgage Association, Series 2008-42-AI (-1 x 1 Month LIBOR USD + 7.69%, 7.69% Cap)	7.62% (f)(i)	05/16/2038	1,335,975
2,068,566	Government National Mortgage Association, Series 2008-43-SH (-1 x 1 Month LIBOR USD + 6.34%, 6.34% Cap)	6.24% (f)(i)	05/20/2038	248,826
2,352,196	Government National Mortgage Association, Series 2008-51-SC (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (f)(i)	06/20/2038	447,952
1,706,342	Government National Mortgage Association, Series 2008-51-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.18% (f)(i)	06/16/2038	283,102
722,536	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.96% (f)(i)	09/20/2038	89,256
1,358,808	Government National Mortgage Association, Series 2008-83-SD (-1 x 1 Month LIBOR USD + 6.56%, 6.56% Cap)	6.49% (f)(i)	11/16/2036	175,014
5,122,017	Government National Mortgage Association, Series 2009-106-VZ	4.50%	11/20/2039	5,689,994
3,895,068	Government National Mortgage Association, Series 2009-10-NS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.58% (f)(i)	02/16/2039	759,943
1,045,998	Government National Mortgage Association, Series 2009-24-SN (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.01% (f)(i)	09/20/2038	132,325
2,912,142	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	3,184,092
16,732,612	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	18,341,115
8,395	Government National Mortgage Association, Series 2009-41-ZQ	4.50% (j)	06/16/2039	9,549
2,018,156	Government National Mortgage Association, Series 2009-48-Z	5.00%	06/16/2039	2,215,594
310,407	Government National Mortgage Association, Series 2009-50-KP	4.50%	06/20/2039	330,258
1,505,563	Government National Mortgage Association, Series 2009-69-TS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.13% (f)(i)	04/16/2039	174,236
2,370,695	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	2,601,096
1,606,465	Government National Mortgage Association, Series 2009-87-IG (-1 x 1 Month LIBOR USD + 6.74%, 6.74% Cap)	6.65% (f)(i)	03/20/2037	122,933

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,320,503	Government National Mortgage Association, Series 2010-106-PS (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.96% (f)(i)	03/20/2040	1,545,503
4,260,928	Government National Mortgage Association, Series 2010-1-SA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.68% (f)(i)	01/16/2040	697,078
4,019,447	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	4,443,842
33,875,140	Government National Mortgage Association, Series 2010-26-QS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (f)(i)	02/20/2040	6,073,470
2,960,186	Government National Mortgage Association, Series 2010-42-AY	5.00%	11/20/2039	3,373,934
2,819,008	Government National Mortgage Association, Series 2010-42-ES (-1 x 1 Month LIBOR USD + 5.68%, 5.68% Cap)	5.59% (f)(i)	04/20/2040	543,325
901,854	Government National Mortgage Association, Series 2010-61-AS (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.46% (f)(i)	09/20/2039	150,037
8,952,410	Government National Mortgage Association, Series 2010-62-SB (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.66% (f)(i)	05/20/2040	1,577,513
8,553,626	Government National Mortgage Association, Series 2010-62-ZG	5.50%	05/16/2040	9,851,741
4,340,955	Government National Mortgage Association, Series 2011-18-SN (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.31% (i)	12/20/2040	4,718,050
4,344,322	Government National Mortgage Association, Series 2011-18-YS (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.31% (i)	12/20/2040	4,685,930
1,644,479	Government National Mortgage Association, Series 2011-51-UZ	4.50%	04/20/2041	1,838,601
1,199,566	Government National Mortgage Association, Series 2011-69-OC	0.00% (g)	05/20/2041	1,127,025
12,340,435	Government National Mortgage Association, Series 2011-69-SB (-1 x 1 Month LIBOR USD + 5.35%, 5.35% Cap)	5.26% (f)(i)	05/20/2041	2,188,904
12,098,857	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	13,490,564
4,690,609	Government National Mortgage Association, Series 2011-72-AS (-1 x 1 Month LIBOR USD + 5.38%, 5.38% Cap)	5.29% (f)(i)	05/20/2041	762,424
3,887,541	Government National Mortgage Association, Series 2011-72-SK (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	05/20/2041	800,986
12,183,050	Government National Mortgage Association, Series 2013-116-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	08/20/2043	2,314,904
16,987,266	Government National Mortgage Association, Series 2013-136-CS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.13% (f)(i)	09/16/2043	2,831,473
20,501,915	Government National Mortgage Association, Series 2013-182-WZ	2.50% (j)	12/20/2043	21,678,005
63,198,218	Government National Mortgage Association, Series 2013-182-ZW	2.50% (j)	12/20/2043	66,823,578
8,108,599	Government National Mortgage Association, Series 2013-186-SG (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.18% (f)(i)	02/16/2043	1,060,836
8,399,375	Government National Mortgage Association, Series 2013-26-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (f)(i)	02/20/2043	1,625,531
10,994,537	Government National Mortgage Association, Series 2013-34-PL	3.00%	03/20/2042	11,383,105
15,386,829	Government National Mortgage Association, Series 2014-163-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.51% (f)(i)	11/20/2044	2,487,566
16,038,859	Government National Mortgage Association, Series 2014-167-SA (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.51% (f)(i)	11/20/2044	3,050,403
26,490,100	Government National Mortgage Association, Series 2014-21-SE (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.46% (f)(i)	02/20/2044	5,249,238
15,881,709	Government National Mortgage Association, Series 2014-39-SK (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.11% (f)(i)	03/20/2044	3,191,007
15,979,507	Government National Mortgage Association, Series 2014-59-DS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.18% (f)(i)	04/16/2044	3,208,458
15,908,925	Government National Mortgage Association, Series 2016-108-SM (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.01% (f)(i)	08/20/2046	3,390,512
9,070,053	Government National Mortgage Association, Series 2016-99-TL	2.00%	04/16/2044	8,894,211

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,573,294	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	6.19% (f)(i)	08/20/2050	3,319,983
33,454,080	Government National Mortgage Association, Series 2020-112-MS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	08/20/2050	7,742,696
208,808,480	Government National Mortgage Association, Series 2020-140-ES (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	09/20/2050	54,242,242
57,646,625	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.26% (f)(i)	09/20/2050	12,453,297
79,504,216	Government National Mortgage Association, Series 2020-152-IO	0.72% (b)(f)	12/16/2062	5,666,536
14,829,988	Government National Mortgage Association, Series 2020-160-IM	2.50% (f)	10/20/2050	2,059,191
54,339,384	Government National Mortgage Association, Series 2020-162-QS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	10/20/2050	12,586,680
74,290,145	Government National Mortgage Association, Series 2020-166-SM (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	11/20/2050	16,101,089
20,767,697	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	11/20/2050	4,391,531
43,315,009	Government National Mortgage Association, Series 2020-181-SA (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	12/20/2050	10,922,044
52,052,068	Government National Mortgage Association, Series 2020-188-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	12/20/2050	11,940,047
25,425,898	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	07/20/2050	5,555,706
139,054,000	Government National Mortgage Association, Series 2021-110-IO	0.89% (b)(f)	11/16/2063	11,913,591
33,989,000	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 2.60% Cap)	2.51% (f)(i)	06/20/2051	2,464,203
294,743,557	Government National Mortgage Association, Series 2021-12-IO	0.98% (b)(f)	03/16/2063	25,765,421
103,539,311	Government National Mortgage Association, Series 2021-1-EI	2.00% (f)	01/20/2051	13,352,388
39,197,357	Government National Mortgage Association, Series 2021-20-IO	1.12% (b)(f)	08/16/2062	3,701,936
15,777,915	Government National Mortgage Association, Series 2021-25-EI	2.50% (f)	02/20/2051	1,943,435
73,733,491	Government National Mortgage Association, Series 2021-2-IO	0.92% (b)(f)	06/16/2063	6,169,252
26,734,880	Government National Mortgage Association, Series 2021-30-IB	2.50% (f)	02/20/2051	4,008,409
31,972,872	Government National Mortgage Association, Series 2021-35-IO	1.01% (b)(f)	12/16/2062	2,959,946
655,637,215	Government National Mortgage Association, Series 2021-45-IO	0.84% (b)(f)	04/16/2063	53,610,406
29,950,959	Government National Mortgage Association, Series 2021-52-IO	0.85% (b)(f)	04/16/2063	2,375,695
229,076,298	Government National Mortgage Association, Series 2021-60-IO	0.84% (b)(f)	05/16/2063	18,225,333
214,942,866	Government National Mortgage Association, Series 2021-70-IO	0.72% (b)(f)	04/16/2063	16,090,129
176,022,091	Government National Mortgage Association, Series 2021-71-IO	0.90% (b)(f)	10/16/2062	14,489,505
168,084,705	Government National Mortgage Association, Series 2021-72-IO	0.57% (b)(f)	01/16/2061	10,927,119
67,827,217	Government National Mortgage Association, Series 2021-7-MI	2.50% (f)	01/20/2051	10,092,134
22,796,124	Government National Mortgage Association, Series 2021-80-IO	0.91% (b)(f)	12/16/2062	1,944,525
339,195,770	Government National Mortgage Association, Series 2021-85-IO	0.71% (b)(f)	03/16/2063	25,197,090
85,896,000	Government National Mortgage Association, Series 2021-98-ST (-1 x Secured Overnight Financing Rate 30 Day Average + 2.73%, 2.73% Cap)	2.72% (f)(i)	03/20/2051	7,086,420
75,520,862	Government National Mortgage Association, Series 2021-9-AI	2.00% (f)	01/20/2051	9,515,221
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$18,402,045,913)</b>				<b>19,138,812,064</b>

**US Government and Agency Obligations - 11.5%**

54,900,000	Tennessee Valley Authority	4.25%	09/15/2065	77,355,799
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Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000,000	United States Treasury Notes	0.75%	05/31/2026	497,187,500
550,000,000	United States Treasury Notes	0.88%	06/30/2026	549,763,671
500,000,000	United States Treasury Notes	1.25%	05/31/2028	501,328,125
491,000,000	United States Treasury Notes	1.25%	06/30/2028	491,805,544
1,040,000,000	United States Treasury Notes	1.63%	05/15/2031	1,056,087,500
390,000,000	United States Treasury Notes	2.25%	05/15/2041	405,904,688
727,000,000	United States Treasury Notes	1.63%	11/15/2050	653,164,062
646,000,000	United States Treasury Notes	1.88%	02/15/2051	616,728,125
785,000,000	United States Treasury Notes	2.38%	05/15/2051	838,294,137
<b>Total US Government and Agency Obligations</b> (Cost \$5,649,498,989)				5,687,619,151
<b>Repurchase Agreements - 0.4%</b>				
224,482,985	Credit Suisse Freedom Mortgage (1 Month LIBOR USD + 2.75%, 0.5% LIBOR Floor) (Collateralized by Agency Mortgage Obligations, Value \$1,038,148,640)	3.25% (d)	03/01/2023	224,482,985
<b>Total Repurchase Agreements</b> (Cost \$224,489,120)				224,482,985
<b>Short Term Investments - 6.7%</b>				
1,103,326,662	First American Government Obligations Fund - Class U	0.03% (k)		1,103,326,662
1,103,326,662	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (k)		1,103,326,662
1,103,326,662	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (k)		1,103,326,662
<b>Total Short Term Investments</b> (Cost \$3,309,979,986)				3,309,979,986
<b>Total Investments - 99.9%</b> (Cost \$49,341,065,607)				49,472,907,564
Other Assets in Excess of Liabilities - 0.1%				31,231,808
<b>NET ASSETS - 100.0%</b>				<b>\$ 49,504,139,372</b>

- (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) 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.
- (e) 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.
- (f) Interest only security
- (g) Principal only security
- (h) 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.
- (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) 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.
- (k) Seven-day yield as of period end

**INVESTMENT BREAKDOWN as a % of Net Assets:**

US Government and Agency Mortgage Backed Obligations	38.6%
Non-Agency Residential Collateralized Mortgage Obligations	25.7%
US Government and Agency Obligations	11.5%
Non-Agency Commercial Mortgage Backed Obligations	9.0%
Short Term Investments	6.7%
Asset Backed Obligations	4.9%
Collateralized Loan Obligations	3.0%
Repurchase Agreements	0.4%
Electronics/Electric	0.1%
Other Assets and Liabilities	0.1%
	<u>100.0%</u>

## DoubleLine Core Fixed Income Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 4.0%</b>				
5,608,128	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	5,507,187
12,366,751	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	12,639,401
14,964,910	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	15,018,275
15,555,327	Castlelake Aircraft Securitization Trust, Series 2017-1-A	3.97%	07/15/2042	15,553,025
3,431,090	Castlelake Aircraft Securitization Trust, Series 2018-1-A	4.13% (a)	06/15/2043	3,428,277
6,200,483	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)	04/15/2039	6,202,399
13,414,729	Castlelake Aircraft Structured Trust, Series 2021-1A-A	3.47% (a)	01/15/2046	13,553,478
1,830,000	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	1,848,371
7,097,475	College Ave Student Loans LLC, Series 2018-A-A1 (1 Month LIBOR USD + 1.20%)	1.29% (a)	12/26/2047	7,154,571
1,473,750	DB Master Finance LLC, Series 2019-1A-A2I	3.79% (a)	05/20/2049	1,499,941
3,000,000	Diamond Infrastructure Funding LLC, Series 2021-1A-C	3.48% (a)	04/15/2049	3,015,207
7,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	6,967,625
8,500,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	8,370,768
3,418,361	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(b)	12/15/2044	3,403,262
7,688,013	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	7,337,093
2,501,143	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	2,640,241
13,204,480	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	13,238,864
15,480,602	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	15,602,230
4,825,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	5,173,335
2,560,265	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	2,563,808
13,995,002	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (a)	10/15/2039	14,026,826
1,522,390	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	1,643,859
2,371,053	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	2,465,926
7,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	7,675,577
7,426,723	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	7,767,225
5,000,000	NP SPE LLC, Series 2019-1A-A2	3.24% (a)	09/20/2049	5,019,743
26,500,000	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	26,720,427
4,472,906	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	4,473,761
19,700,000	Primose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	20,502,901
4,330,779	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	4,230,773
2,462,500	SERVPRO Master Issuer LLC, Series 2019-1A-A2	3.88% (a)	10/25/2049	2,604,090
4,935,890	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	4,828,327
20,000,000	Sofi Alternative Trust, Series 2021-1-PT1	4.61% (a)(c)	05/25/2030	21,019,300
25,033,495	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(c)	03/15/2047	24,928,254
20,737,170	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(c)	02/15/2047	20,879,613
202,396	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% (a)	09/25/2026	202,775
1,282,648	SoFi Professional Loan Program, Series 2016-A-A2	2.76% (a)	12/26/2036	1,296,769
5,000,000	SoFi Professional Loan Program, Series 2017-B-BFX	3.70% (a)(c)	05/25/2040	5,167,735
2,000,000	SoFi Professional Loan Program, Series 2017-C-C	4.21% (a)	07/25/2040	2,083,732
3,000,000	Stack Infrastructure Issuer LLC, Series 2019-2A-A2	3.08% (a)	10/25/2044	3,093,585

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,418,440	START Ireland, Series 2019-1-A	4.09% (a)	03/15/2044	2,412,266
3,412,438	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	3,430,425
557,717	Start Ltd., Series 2019-2-A	3.54% (a)	11/15/2044	558,664
4,534,184	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	4,940,341
5,346,704	Sunnova Sol LLC, Series 2020-1A-A	3.35% (a)	02/01/2055	5,603,207
4,812,227	Sunrun Atlas Issuer LLC, Series 2019-2-A	3.61% (a)	02/01/2055	5,137,674
14,625,000	Taco Bell Funding LLC, Series 2018-1A-A2I	4.32% (a)	11/25/2048	14,717,050
15,000,000	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (a)	07/15/2027	15,039,405
17,440,140	Upgrade Master Pass-Thru Trust Series, Series 2021-PT4-A	10.92% (a)	08/15/2027	17,604,897
4,945,508	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	14.18% (a)	07/15/2027	4,976,041
7,816,107	Upstart Pass-Through Trust Series, Series 2021-ST2-A	2.50% (a)	04/20/2027	7,908,988
2,317,767	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	2,346,311
17,250,000	Upstart Securitization Trust, Series 2021-2-C	3.61% (a)	06/20/2031	17,349,017
8,000,000	Vantage Data Centers Issuer LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	7,969,884
5,000,000	VB-S1 Issuer LLC, Series 2018-1A-C	3.41% (a)	02/15/2048	5,134,579
2,500,000	VB-S1 Issuer LLC, Series 2020-1A-C2	3.03% (a)	06/15/2050	2,615,816
11,752,653	Vivint Solar Financing LLC, Series 2020-1A-A	2.21% (a)	07/31/2051	11,873,606
12,271,122	Wave LLC, Series 2019-1-A	3.60% (a)	09/15/2044	12,224,652
<b>Total Asset Backed Obligations (Cost \$469,191,107)</b>				<b>473,191,379</b>

#### Bank Loans - 3.7%

1,315,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/20/2028	1,372,617
2,110,628	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	02/27/2025	2,100,666
1,918,834	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/16/2027	1,901,046
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	680,228
720,000	ADMI Corporation, Senior Secured First Lien Term Loan	4.25% (d)	12/23/2027	720,004
430,000	Aegion Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/17/2028	435,375
2,703,541	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	01/05/2026	2,691,713
1,553,222	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	04/22/2024	1,534,071
1,698,064	Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/12/2026	1,700,721
2,484,648	Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	08/01/2025	2,493,965
1,760,000	Aligned Energy LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00% (e)	09/02/2023	1,759,648
4,240,000	Aligned Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00% (e)	09/02/2023	4,239,152
498,327	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	499,573
405,000	Alliant Holdings Intermediate LLC, Senior Secured First Lien	4.25% (d)	11/06/2027	406,209
1,750,315	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.34%	05/09/2025	1,734,125
3,566,000	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/12/2028	3,580,389



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,297,701	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	1,279,416
450,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	455,767
280,000	Alpha 3 B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/17/2028	278,893
2,140,906	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	07/31/2024	2,119,497
1,230,251	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/01/2027	1,230,405
920,700	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/29/2027	882,302
445,313	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	04/28/2023	435,404
448,293	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.07%	12/15/2023	438,379
458,850	American Residential Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/15/2027	458,850
807,422	American Tire Distributors Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.50%, 1.00% Floor) (1 Month LIBOR USD + 5.50% + 1.50% PIK)	8.50%	09/02/2024	809,239
90,412	(3 Month LIBOR USD + 7.50%, 1.00% Floor) (3 Month LIBOR USD + 5.50% + 1.50% PIK)	8.50%	09/02/2024	90,615
980,000	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	979,848
134,663	AmWINS Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	02/22/2028	133,975
5,548	Applied Systems, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.25%, 0.50% Floor)	5.50%	09/19/2024	5,543
2,516,333	(3 Month LIBOR + 3.25%, 0.50% Floor)	3.75%	09/19/2024	2,514,144
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	628,156
880,000	Artera Services LLC, Senior Secured First Lien Term Loan	4.50% (d)	03/06/2025	878,077
2,508,446	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	07/12/2024	2,509,751
2,526,776	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	2,516,783
2,131,209	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	11/03/2023	2,122,556
1,958,106	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/23/2026	1,938,222
75,000	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	07/30/2027	74,234
295,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/31/2028	297,766
690,000	At Home Group, Inc., Senior Secured First Lien Term Loan	4.75% (d)	06/25/2028	691,725
1,664,773	Athenahealth, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.41%	02/11/2026	1,671,540
1,275,000	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	05/08/2028	1,257,201
600,000	Autokinon US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.50% Floor)	5.00%	04/06/2028	605,439

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
453,737	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 1.00% Floor)	3.00%	11/21/2024	454,778
857,850	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.00% Floor)	3.25%	11/08/2027	859,188
1,505,000	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.07%	12/15/2027	1,510,644
1,047,606	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.32%	12/15/2027	1,052,079
726,132	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan	4.25% (d)	07/15/2028	722,501
168,868	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan	4.25% (d)	07/15/2028	168,024
1,278,636	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.69%	07/24/2026	1,273,042
636,947	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/02/2025	634,918
811,203	BellRing Brands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/21/2024	818,760
2,866,077	Bioscrip, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/06/2026	2,871,450
2,093,977	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/16/2025	2,073,331
2,775,000	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/05/2028	2,767,369
1,639,155	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	10/02/2025	1,631,828
1,696,012	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	1,670,835
1,332,976	Brazos Delaware LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.09%	05/21/2025	1,303,577
1,458,952	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/28/2024	1,225,972
1,162,735	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	08/01/2025	1,152,963
235,000	Brown Group Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	06/07/2028	234,060
1,126,488	BY Crown Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/02/2026	1,127,896
825,850	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	827,295
2,565,229	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	12/23/2024	2,546,336
1,014,900	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	07/21/2025	1,019,340
216,700	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/12/2026	214,106
836,505	Cambium Learning Group, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	12/18/2025	842,256
2,494,690	Camelot U.S. Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/30/2026	2,487,206
615,350	Carnival Corporation, Senior Secured First Lien Term Loan	3.75% (d)	06/30/2025	595,875
2,564,245	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.90%	01/29/2027	2,537,603
1,900,000	Cengage Learning, Inc., Senior Secured First Lien Term Loan	5.75% (d)	06/29/2026	1,904,759

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	Cengage Learning, Inc., Senior Secured First Lien Term Loan			
59,199	(2 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	59,368
2,047,524	(6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	2,053,380
	Change Healthcare Holdings, Inc., Senior Secured First Lien Term Loan			
856,124	(1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	07/30/2021	856,171
332,854	(1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	03/01/2024	332,873
1,296,864	(3 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	07/30/2021	1,296,935
1,256,850	Charter NEX US, Inc., Senior Secured First Lien Term Loan	0.00% (d)	12/01/2027	1,244,282
2,461,988	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	06/07/2023	2,462,505
2,277,642	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	03/31/2025	2,257,713
794,622	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/02/2024	794,832
2,464,902	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	04/30/2026	2,447,192
653,179	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.69%	08/21/2026	638,482
1,373,518	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.90%	09/18/2024	1,322,711
915,000	CNT Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/08/2027	916,501
2,080,000	Cologix Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	05/01/2028	2,091,263
155,000	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/15/2028	155,194
573,563	CommerceHub, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/29/2027	575,713
1,711,892	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	1,696,203
780,000	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/17/2028	782,632
663,300	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	664,962
1,019,875	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	05/13/2027	1,020,089
450,000	Constant Contact, Inc., Senior Secured First Lien Term Loan	4.75% (d)(o)	02/10/2028	449,437
1,675,000	Constant Contact, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/10/2028	1,672,906
960,000	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/02/2028	958,680
2,115,000	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	2,112,684
1,160,964	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	07/17/2025	1,147,759
518,075	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	01/15/2026	511,830
2,537,858	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/29/2024	2,511,210
471,682	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/17/2025	467,555

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,318,742	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	05/01/2024	1,286,848
1,646,430	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	10/16/2026	1,650,546
2,005,260	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	2,017,432
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	2,371,384
1,130,000	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	1,134,006
484,848	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50% (o)	03/31/2028	487,476
2,315,152	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/31/2028	2,327,700
250,000	DG Investment Intermediate Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	03/19/2029	250,469
2,149,432	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.19%	09/06/2024	2,141,135
721,555	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	08/24/2026	440,152
730,000	DT Midstream, Inc., Senior Secured First Lien Term Loan	2.50% (d)	06/10/2028	732,150
625,061	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.70%	04/06/2026	609,825
336,054	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.70%	04/06/2026	327,863
1,775,000	EAB Global, Inc., Senior Secured First Lien Term Loan	4.00% (d)	06/28/2028	1,775,000
2,143,410	EAB Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	11/15/2024	2,143,860
1,260,000	Edelman Financial Center LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	6.85%	07/20/2026	1,269,582
3,289,059	Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/07/2028	3,296,821
	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan			
221,455	(1 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	221,905
433,545	(3 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	434,425
818,304	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.20%	02/06/2025	813,922
1,170,000	Endo Luxembourg Finance Company SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	03/27/2028	1,132,344
2,535,000	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	2,527,598
1,728,583	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	10/10/2025	1,485,501
120,000	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	120,694
485,000	Everi Holdings, Inc., Senior Secured First Lien Term Loan	3.00% (d)	06/30/2028	483,788
1,024,172	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	3.31%	05/01/2026	1,022,252
1,855,666	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	1,858,449

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
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	861,453
1,697,859	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	03/31/2025	1,686,364
1,527,185	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	01/29/2027	1,522,176
1,101,948	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.39%	06/30/2025	1,092,747
1,372,889	Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	08/01/2024	1,265,508
2,203,560	Flexera Software LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	2,211,041
603,019	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (e)	06/30/2027	603,019
500,825	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	501,547
1,270,000	Foundation Building Materials, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	01/31/2028	1,262,990
797,535	Frontera Generation Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25% (f)	05/02/2025	44,526
2,640,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	10/30/2026	2,656,025
1,401,501	Gemini HDPE LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	1,401,501
1,375,186	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	02/19/2026	1,376,045
1,431,413	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	10/02/2025	1,439,464
1,310,000	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/28/2028	1,309,672
906,820	Golden Nugget, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	07/30/2021	901,238
767,825	(2 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	08/31/2021	763,099
2,488,259	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/10/2025	2,475,046
1,275,000	Grab Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	1,297,312
1,332,339	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	08/04/2027	1,332,719
1,512,772	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.20%	09/30/2026	1,520,336
1,930,163	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	03/06/2028	1,939,514
2,713,267	Greeneden U.S. Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	2,722,967
390,000	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	05/09/2028	391,950
529,103	GTT Communications, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.90%	06/02/2025	421,187
932,542	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	08/25/2023	794,162
1,681,550	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	10/19/2027	1,683,980



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,610,000	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/29/2028	1,607,738
575,000	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.07%	04/30/2025	574,730
2,154,286	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%)	3.92%	03/13/2028	2,157,991
766,350	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	07/01/2026	767,308
2,128,294	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.79%	05/23/2025	2,118,153
281,000	Hightower Holding LLC, Senior Secured First Lien Term Loan	4.75% (d)(o)	04/28/2028	281,995
1,124,000	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	04/21/2028	1,127,979
1,090,000	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	03/15/2028	1,084,550
822,317	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	07/21/2025	818,205
2,077,278	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	2,083,552
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	624,568
207,434	ICON Luxembourg SARL, Senior Secured First Lien Term Loan	3.00% (d)	07/01/2028	208,002
832,566	ICON US Holdings, Inc., Senior Secured First Lien Term Loan	3.00% (d)	07/01/2028	834,843
1,112,922	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/01/2026	1,104,809
1,777,050	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/25/2027	1,768,973
2,075,000	Ingram Micro, Inc., Senior Secured First Lien Term Loan	4.00% (d)	04/01/2028	2,081,163
411,928	Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	6.50%	07/13/2022	415,534
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	2,789,762
2,490,000	ION Trading Finance Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%)	4.92%	03/31/2028	2,504,006
1,152,113	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/15/2027	1,153,466
2,486,267	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	12/01/2025	2,488,343
1,025,220	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/02/2026	1,007,278
1,100,000	Ivanti Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	12/01/2027	1,103,283
2,520,000	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	05/05/2028	2,530,823
590,000	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan	5.50% (d)	06/30/2028	587,050
325,084	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/20/2023	325,125
962,704	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2027	963,306
1,174,563	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/24/2026	1,179,243
1,412,125	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	1,386,530

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,237,556	Kindred Healthcare, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	07/02/2025	1,237,556
1,955,000	Kleopatra Finco SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.25%	02/12/2026	1,969,662
580,000	Kodiak BP LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/10/2028	580,000
1,915,650	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	1,904,673
191,515	LBM Acquisition LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50% (o)	12/17/2027	190,418
861,818	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/17/2027	856,880
92,470	Lealand Finance Company B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	1.09%	06/30/2025	42,652
439,249	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/24/2025	437,694
2,054,850	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.83%	08/31/2027	2,054,049
1,552,566	Lower Cadence Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	05/22/2026	1,544,943
1,611,781	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/18/2025	1,599,974
1,496,250	Lummus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2027	1,489,300
1,040,000	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/21/2028	1,041,789
365,667	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/19/2027	367,610
875,821	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	08/29/2025	866,078
2,565,000	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	2,576,401
2,161,762	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.34%	08/31/2026	2,166,918
621,779	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.65%	03/02/2026	618,359
365,000	MIC Glen LLC, Senior Secured First Lien Term Loan	4.00% (d)	06/23/2028	366,256
825,000	Michaels Companies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/14/2028	829,455
4,134,825	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/01/2027	4,155,499
1,085,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	1,160,212
2,265,537	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/27/2026	2,267,893
283,553	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.15%	03/06/2026	284,218
2,112,147	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/14/2026	2,107,352
1,872,552	Mitchell International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	11/29/2024	1,857,928
335,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.35%	12/01/2025	335,837

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
443,132	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.59%	11/28/2025	407,849
57,932	Motion Acquisition Ltd., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	11/12/2026	56,230
440,787	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	11/12/2026	427,839
1,185,911	MPH Acquisition Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	06/07/2023	1,183,960
641,827	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/19/2026	639,661
527,850	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.69%	08/28/2026	523,231
2,483,997	Numericable U.S. LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.15%	08/14/2026	2,483,861
77,344	OneDigital Borrower LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25% (o)	11/16/2027	77,763
	OneDigital Borrower LLC, Senior Secured First Lien Term Loan			
48,337	(1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	11/16/2027	48,599
2,252,646	(3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	06/30/2021	2,264,856
96,673	(3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	11/16/2021	97,197
2,495,000	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/02/2028	2,500,726
605,267	Ortho-Clinical Diagnostics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	06/30/2025	605,485
542,222	Osmosis Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	4.50% (d)	06/17/2028	544,256
67,778	Osmosis Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	4.50% (d)	06/17/2028	68,032
391,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	10/24/2025	386,894
635,000	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/30/2027	636,429
1,185,000	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/06/2028	1,180,313
675,000	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/26/2027	677,427
2,507,602	Parexel International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	09/27/2024	2,496,832
1,240,000	Park River Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	12/28/2027	1,235,350
2,379,075	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	03/31/2027	2,376,589
487,460	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	05/29/2026	486,073
2,155,000	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/01/2028	2,165,021
2,470,000	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	2,467,802
1,260,000	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	1,262,520
64,835	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/14/2025	65,110

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,305,138	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	1,289,848
1,703,702	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	1,703,438
489,041	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.11%	01/21/2028	488,770
648,319	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	624,211
2,435,000	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	03/31/2028	2,432,796
	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan			
26,314	(3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	26,331
563,686	(6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/31/2021	564,041
	Polar US Borrower LLC, Senior Secured First Lien Term Loan			
1,230,542	(1 Month LIBOR USD + 4.75%)	4.83%	10/15/2025	1,236,694
3,092	(3 Month LIBOR USD + 4.75%)	4.90%	10/15/2025	3,108
3,203	(3 Month LIBOR USD + 4.75%)	4.95%	10/15/2025	3,219
2,530,000	Polaris Newco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	06/02/2028	2,540,601
957,120	PowerTeam Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	03/06/2025	952,708
440,000	PQ Corporation, Senior Secured First Lien Term Loan	3.25% (d)	06/09/2028	440,185
661,586	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/11/2026	645,321
1,604,688	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	07/31/2026	1,606,292
	Presidio Holdings, Inc., Senior Secured First Lien Term Loan			
15,416	(1 Month LIBOR USD + 3.50%)	3.61%	01/22/2027	15,433
267,447	(3 Month LIBOR USD + 3.50%)	3.69%	01/22/2027	267,739
961,585	Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	03/07/2025	949,464
2,478,952	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	04/26/2024	2,485,583
1,460,000	Proofpoint, Inc., Senior Secured First Lien Term Loan	3.75% (d)	06/10/2028	1,453,620
1,289,757	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.59%	02/12/2027	1,263,968
545,000	Quikrete Holdings, Inc., Senior Secured First Lien Term Loan	3.10% (d)	06/11/2028	541,253
2,194,370	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	09/25/2026	2,199,132
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
1,382,886	(1 Month LIBOR USD + 4.25%)	4.32%	07/09/2025	1,384,235
1,185,625	(1 Month LIBOR USD + 4.25%)	4.35%	07/09/2025	1,186,781
402,245	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan	5.50% (d)(o)	04/27/2028	402,078
1,027,755	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/27/2028	1,027,328
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	1,874,333
2,051,573	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/30/2025	2,033,252

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
640,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan	7.13% (d)	05/29/2026	642,080
720,000	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/17/2028	721,800
141,870	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%)	7.00%	12/17/2021	20,571
635,270	Reynolds Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/06/2023	634,574
1,062,338	Riverbed Technology, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%, 1.00% Floor)	7.00%	12/31/2025	1,011,876
863,308	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	02/22/2024	851,256
329,175	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/17/2027	331,780
1,876,740	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	08/14/2024	1,865,536
855,000	SCIH Salt Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/16/2027	857,762
1,461,830	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	1,376,291
1,745,553	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/31/2025	1,728,970
2,545,689	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	08/01/2025	2,535,226
2,531,450	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	09/30/2026	2,500,997
1,727,123	SIWF Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	06/13/2025	1,731,657
937,044	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	04/17/2026	917,605
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	957,096
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
413,072	(1 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	400,938
1,012,296	(3 Month LIBOR USD + 2.50%)	2.69%	01/23/2025	982,560
1,261,546	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2024	1,246,698
1,468,875	Solenis International, LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.14%	06/26/2025	1,470,447
80,000	Solenis International, LP, Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 8.50%)	8.64%	06/26/2026	80,290
410,000	Solmax U.S. LP, Senior Secured First Lien Term Loan	0.00% (d)	06/28/2028	409,487
2,463,825	Sophia, LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	3.90%	10/07/2027	2,468,962
2,734,984	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	06/27/2025	2,728,994
189,697	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan	5.00% (d)(o)	10/01/2027	190,824
1,371,865	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	1,380,014
1,895,000	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/06/2028	1,900,334



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,155,000	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/04/2028	1,155,722
865,661	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.18%	04/16/2026	845,106
	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan			
100,717	(Prime Rate + 1.75%)	5.00%	10/01/2025	100,108
649,221	(1 Month LIBOR USD + 2.75%)	2.84%	10/01/2025	645,301
917,522	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	07/10/2025	919,417
455,400	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/01/2026	457,647
2,287,716	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	03/05/2027	2,275,568
257,738	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/01/2024	257,202
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
1,415,159	(1 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	1,414,282
466,952	(3 Month LIBOR USD + 3.00%)	3.19%	05/29/2026	466,662
803,385	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	782,630
1,825,825	Tech Data Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2025	1,831,038
781,075	Tech Data Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.50%)	5.60%	06/30/2025	786,281
830,000	Tecta America Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/06/2028	832,594
1,460,468	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.86%	12/07/2026	1,376,184
2,396,880	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.35%	11/02/2026	2,402,872
1,584,978	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	12/17/2026	1,578,812
496,339	TGP Holdings III LLC, Senior Secured First Lien Term Loan	4.25% (d)	06/25/2028	498,201
48,661	TGP Holdings III LLC, Senior Secured First Lien Term Loan	4.25% (d)	06/25/2028	48,843
3,035,175	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/06/2026	3,024,264
120,675	The Hillman Group, Inc., Senior Secured First Lien Term Loan	3.25% (d)	01/24/2028	120,565
594,325	The Hillman Group, Inc., Senior Secured First Lien Term Loan	3.25% (d)	01/24/2028	593,784
2,538,730	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	06/30/2026	2,535,556
155,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.36%	03/03/2028	157,688
825,000	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/01/2028	824,229
2,078,348	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.27%	03/28/2025	2,046,622
1,890	Transdigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	05/30/2025	1,866
773,076	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	01/25/2024	746,308

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,118,358	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	1,175,875
430,754	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.20%	05/29/2026	394,814
1,235,000	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.50%, 1.00% Floor)	6.50%	09/27/2024	1,242,725
231,370	TricorBraun Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75% (o)	03/03/2028	229,982
1,028,630	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	03/03/2028	1,022,464
2,076,469	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/17/2024	2,072,140
2,345,000	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	03/31/2028	2,345,328
635,000	Truck Hero, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	01/31/2028	635,914
784,004	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	05/01/2025	751,668
2,124,538	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	04/04/2025	2,127,577
63,830	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/25/2027	63,920
2,520,227	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/29/2026	2,520,227
785,618	UGI Energy Services LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/13/2026	786,109
94,553	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	05/04/2026	94,730
2,379,324	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	05/04/2026	2,385,166
210,000	UKG, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	05/03/2027	214,287
667,749	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	08/27/2025	669,973
925,000	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/21/2028	938,426
436,009	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	10/22/2025	436,895
330,813	Univar Solutions USA Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	07/01/2026	330,296
447,694	Univision Communications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/13/2026	449,232
673,200	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	11/20/2026	675,162
119,700	Utz Quality Foods LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	01/20/2028	119,775
895,602	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	875,362
2,827,174	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	08/27/2025	2,838,285
2,482,541	Vertical U.S. Newco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%)	4.48%	07/30/2027	2,489,268
895,000	Victoria's Secret Term Loan	3.75% (d)	06/30/2028	886,050

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
280,000	Virtusa Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	02/11/2028	281,575
2,470,534	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/26/2027	2,466,680
1,703,173	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/05/2026	1,685,230
713,190	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	685,682
1,184,706	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.83%	07/31/2026	1,181,004
560,000	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/11/2028	562,251
1,825,000	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	1,824,617
692,145	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	03/09/2027	685,711
1,175,000	Zebra Buyer LLC, Senior Secured First Lien Term Loan	3.75% (d)	04/22/2028	1,180,875
2,475,178	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	2,471,316
230,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.57%	04/28/2028	227,812
<b>Total Bank Loans</b> (Cost \$426,738,138)				429,312,958
<b>Collateralized Loan Obligations - 3.3%</b>				
875,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%)	3.68% (a)	07/15/2026	876,483
1,000,000	AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%)	2.74% (a)	04/17/2031	987,068
1,000,000	Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	2.78% (a)	04/15/2031	965,350
1,500,000	Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%)	3.13% (a)	07/16/2031	1,487,078
2,500,000	Apidos Ltd., Series 2020-33A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.38% (a)	07/24/2031	2,501,488
5,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	3.74% (a)	05/28/2030	5,006,166
4,500,000	Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%)	3.78% (a)	01/15/2028	4,511,609
5,000,000	Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.14% (a)	10/20/2030	4,997,585
3,400,000	Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.79% (a)	01/20/2031	3,367,510
3,250,000	Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)	3.79% (a)	07/18/2029	3,257,799
6,455,000	Bain Capital Credit Ltd., Series 2016-2A-DRR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	4.03% (a)	01/15/2029	6,472,347
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	0.00% (a)(p)	07/25/2034	500,000
2,000,000	Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%)	2.78% (a)	04/15/2031	1,979,972
5,100,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	3.09% (a)	07/20/2029	5,050,007
2,000,000	Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.08% (a)	10/15/2030	2,003,875
3,000,000	Barings Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.83% (a)	04/15/2036	3,003,554
2,250,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	0.00% (a)(p)	04/15/2036	2,251,688
3,000,000	BlueMountain Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 4.15%, 4.15% Floor)	4.34% (a)	01/20/2029	3,002,364

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,000,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	2.79% (a)	04/20/2031	3,772,950
2,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.26% (a)	11/15/2030	1,923,250
2,400,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	3.19% (a)	10/20/2030	2,370,251
1,000,000	Buckhorn Park Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.75%, 3.75% Floor)	3.94% (a)	01/18/2031	1,001,330
4,500,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	3.18% (a)	07/15/2030	4,511,247
2,750,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.94% (a)	01/30/2031	2,653,750
3,000,000	Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%)	2.98% (a)	07/15/2031	2,983,181
1,500,000	Canyon Capital Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)	3.78% (a)	07/15/2030	1,502,179
4,000,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.08% (a)	07/15/2031	3,947,725
2,500,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.29% (a)	04/15/2034	2,500,089
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.21% (a)	07/15/2034	1,000,000
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-3A-DRR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	0.00% (a)(p)	07/20/2034	5,000,000
2,500,000	Carlyle US Ltd., Series 2016-4A-CR (3 Month LIBOR USD + 2.80%, 2.80% Floor)	2.99% (a)	10/20/2027	2,417,127
10,000,000	Catamaran Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 3.75%, 3.75% Floor)	3.94% (a)	01/18/2029	10,038,471
1,000,000	Catamaran Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.68% (a)	10/25/2031	1,000,908
5,000,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	04/20/2034	5,012,426
4,500,000	CIFC Funding Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.50%)	3.69% (a)	04/23/2029	4,501,777
1,000,000	CIFC Funding Ltd., Series 2020-1A-B (3 Month LIBOR USD + 2.30%, 2.30% Floor)	2.48% (a)	07/15/2032	1,000,527
500,000	CIFC Funding Ltd., Series 2020-1A-D (3 Month LIBOR USD + 4.00%, 4.00% Floor)	4.18% (a)	07/15/2032	500,722
1,000,000	CIFC Funding Ltd., Series 2020-2A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.39% (a)	08/24/2032	1,002,771
4,500,000	Columbia Cent Ltd., Series 2020-29A-B1 (3 Month LIBOR USD + 2.46%, 2.46% Floor)	2.65% (a)	07/20/2031	4,522,384
3,250,000	Cook Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.60%)	2.79% (a)	04/17/2030	3,246,604
1,000,000	Crown Point Ltd., Series 2020-9A-C (3 Month LIBOR USD + 3.60%, 3.60% Floor)	3.79% (a)	07/14/2032	1,001,675
2,006,000	Dryden Ltd., Series 2016-42A-DR (3 Month LIBOR USD + 2.93%)	3.11% (a)	07/15/2030	2,006,000
2,200,000	Dryden Ltd., Series 2016-43A-DR3 (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.44% (a)	04/20/2034	2,200,188
10,000,000	Dryden Senior Loan Fund, Series 2014-33A-DR3 (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.83% (a)	04/15/2029	10,013,996
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	3,016,075

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
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	1,961,897
2,250,000	Fillmore Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.08% (a)	07/15/2030	2,242,321
2,000,000	Gilbert Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.95%)	3.13% (a)	10/15/2030	2,001,485
4,000,000	Gilbert Park Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.40%)	6.58% (a)	10/15/2030	4,019,869
5,000,000	GoldenTree Loan Management Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	3.04% (a)	04/20/2030	4,977,500
3,500,000	GoldenTree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD + 2.40%)	2.59% (a)	01/18/2031	3,404,356
2,000,000	Grippen Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.30%)	3.49% (a)	01/20/2030	1,998,036
572,475	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-C (3 Month LIBOR USD + 2.70%)	2.88% (a)	08/01/2025	573,353
1,500,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	3.83% (a)	10/22/2025	1,382,798
5,000,000	Hayfin Kingsland Ltd., Series 2018-9A-BR (3 Month LIBOR USD + 1.80%)	1.98% (a)	04/28/2031	5,003,761
1,000,000	Hayfin Kingsland Ltd., Series 2019-1A-B1R (3 Month LIBOR USD + 1.85%, 1.85% Floor)	2.03% (a)	04/28/2031	1,000,060
1,481,500	Highbridge Loan Management Ltd., Series 4A-2014-A2R (3 Month LIBOR USD + 1.50%)	1.68% (a)	01/28/2030	1,478,722
2,500,000	Highbridge Loan Management Ltd., Series 8A-2016-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.09% (a)	07/20/2030	2,453,151
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.18% (a)	10/15/2030	1,475,572
4,000,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	2.94% (a)	07/20/2031	3,861,485
2,000,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	3.63% (a)	07/15/2027	2,007,588
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	2.99% (a)	10/20/2027	2,012,057
4,000,000	LCM LP, Series 30A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	0.00% (a)(p)	04/20/2031	4,003,514
2,000,000	LCM Ltd., Series 25A-D (3 Month LIBOR USD + 3.45%)	3.64% (a)	07/20/2030	1,943,272
3,250,000	LCM Ltd., Series 28A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.14% (a)	10/20/2030	3,186,265
4,000,000	Madison Park Funding Ltd., Series 2014-14A-DRR (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.13% (a)	10/22/2030	4,009,957
1,000,000	Madison Park Funding Ltd., Series 2015-16A-D (3 Month LIBOR USD + 5.50%)	5.69% (a)	04/20/2026	1,000,217
5,000,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	3.14% (a)	10/21/2030	4,984,488
3,750,000	Madison Park Funding Ltd., Series 2019-34A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.53% (a)	04/25/2032	3,750,294
1,000,000	Magnetite Ltd.	0.01% (a)(d)	07/15/2034	1,000,000
1,000,000	Magnetite Ltd.	0.01% (a)(d)	07/15/2034	1,000,000
4,000,000	Magnetite Ltd., Series 2015-14RA-D (3 Month LIBOR USD + 2.85%)	3.04% (a)	10/18/2031	3,995,467
1,500,000	Magnetite Ltd., Series 2016-18A-DR (3 Month LIBOR USD + 2.70%)	2.86% (a)	11/15/2028	1,502,138
3,900,000	Marble Point Ltd., Series 2020-2A-B1 (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.78% (a)	10/15/2031	3,912,527



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.24% (a)	10/20/2030	1,005,015
3,500,000	Neuberger Berman Loan Advisers Ltd., Series 2016-23A-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.09% (a)	10/17/2027	3,500,003
2,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-29A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.29% (a)	10/19/2031	2,503,099
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-DR (3 Month LIBOR USD + 2.70%, 2.70% Floor)	2.89% (a)	01/20/2032	2,001,132
6,000,000	Oak Hill Credit Partners Ltd., Series 2014-10RA-D1R (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.24% (a)	04/20/2034	6,039,684
3,500,000	Ocean Trails, Series 2020-8A-B (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.68% (a)	07/15/2029	3,501,780
5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.08% (a)	07/15/2029	5,622,131
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.19% (a)	07/17/2030	1,991,773
6,900,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.70%)	3.89% (a)	07/19/2030	6,908,917
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (3 Month LIBOR USD + 2.50%)	2.68% (a)	01/25/2031	1,950,985
2,250,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.90% (a)	02/14/2031	2,235,193
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD + 5.45%, 5.45% Floor)	5.63% (a)	01/22/2030	2,375,000
10,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.95%)	3.13% (a)	07/15/2030	10,000,000
5,460,000	Octagon Investment Partners Ltd., Series 2017-1A-CR (3 Month LIBOR USD + 3.30%)	3.49% (a)	03/17/2030	5,467,081
1,760,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	6.39% (a)	03/17/2030	1,770,927
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	3.03% (a)	07/25/2030	2,484,680
1,000,000	Octagon Investment Partners Ltd., Series 2020-5A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.61% (a)	01/15/2033	1,006,158
2,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.24% (a)	10/20/2030	1,991,304
2,000,000	Sound Point Ltd.	0.01% (a)(d)	07/20/2034	2,000,000
3,500,000	Sound Point Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	4.04% (a)	10/20/2028	3,510,154
9,000,000	Sound Point Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.82% (a)	01/23/2029	9,036,609
7,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.45% (a)	07/15/2034	7,000,033
500,000	Sound Point Ltd., Series 2019-4A-D (3 Month LIBOR USD + 4.11%, 4.11% Floor)	4.29% (a)	01/15/2033	503,352
4,000,000	Sound Point Ltd., Series 2020-1A-C (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.49% (a)	07/20/2030	4,007,037
1,000,000	Sound Point Ltd., Series 2020-1A-D (3 Month LIBOR USD + 4.70%, 4.70% Floor)	4.89% (a)	07/20/2030	1,002,599
4,000,000	Sound Point Ltd., Series 2020-3A-D (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.90% (a)	01/25/2032	4,019,583
10,000,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.78% (a)	01/15/2030	9,920,292

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.23% (a)	10/15/2031	3,005,593
2,500,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	2.83% (a)	04/15/2028	2,503,352
1,000,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)	3.09% (a)	04/20/2031	996,346
2,000,000	Venture Ltd., Series 2013-14A-BRR (3 Month LIBOR USD + 1.55%, 1.55% Floor)	1.69% (a)	08/28/2029	2,001,000
2,000,000	Venture Ltd., Series 2014-18A-BR (3 Month LIBOR USD + 1.65%)	1.83% (a)	10/15/2029	2,002,517
1,000,000	Verde Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.43% (a)	04/15/2032	1,001,637
3,000,000	Voya Ltd., Series 2014-1A-CR2 (3 Month LIBOR USD + 2.80%)	2.99% (a)	04/18/2031	2,901,414
2,000,000	Voya Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.12% (a)	07/23/2027	1,991,117
3,000,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	3.34% (a)	04/20/2034	2,998,616
4,000,000	Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.93% (a)	07/15/2031	3,883,316
5,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.34% (a)	07/20/2032	5,001,975
2,250,000	Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.19% (a)	07/18/2031	2,170,241
1,000,000	Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.93% (a)	01/15/2031	941,226
4,000,000	Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.58% (a)	10/22/2031	3,895,199
3,000,000	Wind River Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.85%)	3.03% (a)	07/15/2028	2,996,129
3,000,000	Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	3.91% (a)	04/18/2036	2,970,687
5,000,000	Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	0.00% (a)(p)	04/15/2035	5,068,750
4,000,000	Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.08% (a)	07/15/2030	3,873,783
2,500,000	Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	3.18% (a)	07/15/2030	2,482,850
3,000,000	Wind River Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.14% (a)	01/20/2031	2,985,262
10,000,000	Wind River Ltd., Series 2019-3A-B (3 Month LIBOR USD + 2.10%)	2.28% (a)	04/15/2031	10,003,285
<b>Total Collateralized Loan Obligations (Cost \$383,050,420)</b>				<b>382,040,512</b>
<b>Foreign Corporate Bonds - 7.6%</b>				
1,500,000	Adani International Container Terminal Pvt Ltd.	3.00% (a)	02/16/2031	1,449,949
1,500,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	1,573,550
500,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	476,779
4,500,000	AES Andres B.V.	5.70% (a)	05/04/2028	4,668,750
2,600,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35% (a)	10/07/2079	2,778,100
3,400,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	3,632,900
8,800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	9,432,764
3,500,000	AES Panama Generation Holdings SRL	4.38% (a)	05/31/2030	3,666,950
500,000	AES Panama Generation Holdings SRL	4.38%	05/31/2030	523,850
3,200,000	AI Candelaria Spain SLU	5.75% (a)	06/15/2033	3,299,264
800,000	Altice Financing S.A.	5.00% (a)	01/15/2028	786,388

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,175,000	Altice France S.A.	7.38% (a)	05/01/2026	1,223,386
1,305,000	Altice France S.A.	6.00% (a)	02/15/2028	1,301,320
2,100,000	Altice France S.A.	5.13% (a)	07/15/2029	2,112,915
12,070,000	Anglo American Capital PLC	4.50% (a)	03/15/2028	13,809,868
4,060,000	Anheuser-Busch InBev Worldwide, Inc.	4.90%	02/01/2046	5,147,948
8,205,000	Anheuser-Busch InBev Worldwide, Inc.	4.60%	04/15/2048	10,036,336
1,600,000	Antofagasta PLC	2.38%	10/14/2030	1,543,600
540,000	ARD Finance S.A. (7.25% PIK)	6.50% (a)	06/30/2027	568,123
15,257,000	Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%)	2.57% (a)	11/25/2035	14,839,416
1,775,000	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	1,477,466
12,170,000	Avolon Holdings Funding Ltd.	3.25% (a)	02/15/2027	12,564,595
200,000	Baidu, Inc.	3.43%	04/07/2030	216,874
4,100,000	Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%)	7.75% (a)	02/15/2029	4,478,594
1,500,000	Banco Continental SAECA	2.75% (a)	12/10/2025	1,484,272
2,400,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(h)	04/22/2031	2,524,044
1,500,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% (a)	07/01/2030	1,493,850
3,450,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	3,435,855
4,100,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	4,323,962
1,500,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38%	01/28/2031	1,547,805
200,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38% (a)	01/28/2031	206,374
3,750,000	Banco General S.A. (10 Year CMT Rate + 3.67%)	5.25% (a)(h)	05/07/2031	3,930,019
2,660,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	2,824,534
3,800,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	3,785,446
2,247,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75% (a)	11/04/2026	1,873,492
7,603,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75%	11/04/2026	6,339,191
7,900,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (h)	01/10/2028	8,980,325
500,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (h)	06/27/2029	565,625
2,521,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(h)	06/27/2029	2,851,881
4,400,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (h)	09/23/2025	4,648,292
10,481,000	Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.80%	12/15/2032	11,567,715
14,360,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	1.54%	05/16/2024	14,629,288
15,285,000	BAT Capital Corporation	3.46%	09/06/2029	16,162,887
7,108,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	7,425,728
800,000	BDO Unibank, Inc.	2.63%	10/24/2021	805,000
10,000,000	BDO Unibank, Inc.	2.95%	03/06/2023	10,353,000
7,650,000	Bell Canada	0.75%	03/17/2024	7,671,609
13,455,000	BNP Paribas S.A. (Secured Overnight Financing Rate + 15.07%)	3.05% (a)	01/13/2031	14,203,674
1,010,000	Bombardier, Inc.	6.00% (a)	10/15/2022	1,013,328
1,120,000	Bombardier, Inc.	7.88% (a)	04/15/2027	1,163,411
7,805,000	BPCE S.A.	1.00% (a)	01/20/2026	7,702,635
4,300,000	Braskem Finance Company (5 Year CMT Rate + 8.22%)	8.50% (a)	01/23/2081	5,015,305
700,000	Canacol Energy Ltd.	7.25% (a)	05/03/2025	745,020

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,500,000	Canacol Energy Ltd.	7.25%	05/03/2025	7,982,363
2,100,000	CAP S.A.	3.90% (a)	04/27/2031	2,103,811
5,840,000	CCL Industries, Inc.	3.05% (a)	06/01/2030	6,139,303
6,000,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	4,905,210
4,325,000	CI Financial Corporation	4.10%	06/15/2051	4,528,718
1,185,000	CIMB Bank BHD (3 Month LIBOR USD + 0.78%)	0.97%	10/09/2024	1,195,517
3,500,000	CK Hutchison International Ltd.	2.50% (a)	05/08/2030	3,582,084
11,855,000	Commonwealth Bank of Australia	4.32% (a)	01/10/2048	14,045,879
6,610,000	Cosan Overseas Ltd.	0.00%	12/29/2049	6,800,038
13,395,000	Credit Agricole S.A.	3.75% (a)	04/24/2023	14,173,467
13,805,000	Credit Suisse Group AG (Secured Overnight Financing Rate + 0.98%)	1.31% (a)	02/02/2027	13,535,120
3,800,000	Credito Real S.A.B. de C.V.	9.50% (a)	02/07/2026	3,546,616
6,150,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (h)	11/29/2022	4,351,125
4,200,000	CSN Islands Corporation	7.00% (h)	09/23/2021	4,249,245
3,200,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	3,194,384
250,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.92%)	3.30% (h)	02/27/2025	257,871
2,000,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	2,159,366
5,500,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% (h)	09/07/2021	5,530,195
1,100,000	Delek & Avner Tamar Bond Ltd.	5.41% (a)	12/30/2025	1,108,538
1,197,510	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	1,008,303
1,776,982	Digicel Group Ltd. (7.00% PIK)	7.00% (a)(h)	07/16/2021	1,381,781
5,000,000	Docuformas SAPI de C.V.	10.25% (a)	07/24/2024	4,755,400
2,060,000	eG Global Finance PLC	8.50% (a)	10/30/2025	2,185,856
3,322,020	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	3,447,051
8,500,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	6,076,213
1,485,000	Empresa Generadora de Electricidad Itabo S.A.	7.95%	05/11/2026	1,538,297
1,674,000	Empresa Generadora de Electricidad Itabo S.A.	7.95% (a)	05/11/2026	1,734,080
4,900,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	4,864,255
3,000,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	2,969,745
6,305,000	Enbridge, Inc.	2.50%	08/01/2033	6,321,972
1,682,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	1,698,114
1,066,003	Fenix Power Peru S.A.	4.32%	09/20/2027	1,085,255
900,000	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	1,045,665
5,400,000	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	5,315,267
8,500,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	8,359,717
2,050,000	Garda World Security Corporation	4.63% (a)	02/15/2027	2,064,381
1,450,000	Garda World Security Corporation	6.00% (a)	06/01/2029	1,441,017
1,491,000	Geopark Ltd.	6.50%	09/21/2024	1,543,051
860,000	GFL Environmental, Inc.	3.75% (a)	08/01/2025	884,725
1,830,000	GFL Environmental, Inc.	4.00% (a)	08/01/2028	1,810,465
4,000,000	Gilex Holding SARL	8.50%	05/02/2023	4,085,740
1,600,000	Gilex Holding SARL	8.50% (a)	05/02/2023	1,634,296
11,628,000	Glencore Funding LLC	1.63% (a)	04/27/2026	11,675,639
3,715,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% (a)	04/16/2029	3,902,607
10,498,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	9,356,290

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
300,000	Gran Tierra Energy International Holdings Ltd.	6.25% (a)	02/15/2025	267,373
3,500,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	3,115,035
1,400,000	Grupo Aval Ltd.	4.38% (a)	02/04/2030	1,385,545
6,567,890	Grupo Idesa S.A. de C.V. (10.38% PIK)	10.13% (a)	05/22/2026	3,795,584
17,430,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.38%)	1.50%	09/12/2026	17,994,240
3,850,000	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	4,066,563
1,000,000	Hutchison Whampoa International Ltd.	3.25%	11/08/2022	1,037,526
1,000,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	1,088,668
710,000	Intelligent Packaging Ltd.	6.00% (a)	09/15/2028	740,285
1,585,000	Intelsat Jackson Holdings S.A.	0.01% (f)	08/01/2023	909,394
2,506,527	Interoceanica Finance Ltd.	0.00%	11/30/2025	2,371,801
1,192,690	Invepar Holdings	0.00% (e)(f)	12/30/2028	0
950,000	Investment Energy Resources Ltd.	6.25% (a)	04/26/2029	1,029,562
3,223,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (h)	02/27/2025	3,108,616
1,800,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (a)(h)	02/27/2025	1,736,118
1,400,000	JBS Finance Luxembourg SARL	3.63% (a)	01/15/2032	1,400,966
6,700,000	JD.com, Inc.	3.38%	01/14/2030	7,159,333
1,300,000	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	1,320,722
5,644,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (h)	10/14/2025	5,991,614
1,700,000	Korea Development Bank	1.00%	09/09/2026	1,686,516
1,400,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	1,430,895
5,700,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	5,825,788
3,000,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	2,995,806
1,000,000	Korea Electric Power Corporation	1.13%	06/15/2025	998,602
900,000	Korea Hydro & Nuclear Power Co Ltd.	1.25% (a)	04/27/2026	896,332
3,045,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	3,095,136
1,595,000	Kronos Acquisition Holdings, Inc.	7.00% (a)	12/31/2027	1,600,790
900,000	KT Corporation	1.00%	09/01/2025	892,232
4,300,000	KT Corporation	2.50%	07/18/2026	4,519,870
950,000	LG Chem Ltd.	2.38% (a)	07/07/2031	949,186
2,053,460	Lima Metro Finance Ltd.	5.88%	07/05/2034	2,400,731
12,925,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	14,146,686
6,566,400	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	7,643,388
5,475,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.02%)	3.19% (a)	11/28/2023	5,672,508
7,884,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	8,348,048
6,400,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 0.91%)	1.63% (a)	09/23/2027	6,359,322
7,400,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	7,484,915
3,000,000	Malaysia Wakala Sukuk BHD	3.08% (a)	04/28/2051	3,122,264
1,340,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	1,371,490
1,400,000	Medco Bell Pte Ltd.	6.38% (a)	01/30/2027	1,445,976
1,450,000	MEG Energy Corporation	7.13% (a)	02/01/2027	1,548,643
280,000	MEG Energy Corporation	5.88% (a)	02/01/2029	292,298
1,500,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	1,685,835
6,100,000	Minejesa Capital B.V.	4.63%	08/10/2030	6,474,845
6,600,000	Minejesa Capital B.V.	5.63%	08/10/2037	7,166,742
7,500,000	Minerva Luxembourg S.A.	4.38% (a)	03/18/2031	7,460,625



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,475,000	Mitsubishi UFJ Financial Group, Inc.	1.41%	07/17/2025	14,619,232
9,185,000	National Australia Bank Ltd.	2.99% (a)	05/21/2031	9,332,952
7,780,000	NatWest Markets PLC	0.80% (a)	08/12/2024	7,748,511
6,460,000	NBN Company Ltd.	1.45% (a)	05/05/2026	6,478,988
2,000,000	Network i2i Ltd. (5 Year CMT Rate + 4.28%)	5.65% (a)(h)	01/15/2025	2,146,250
1,650,000	Nexa Resources S.A.	5.38%	05/04/2027	1,776,605
900,000	NongHyup Bank	1.25% (a)	07/20/2025	901,109
10,969,000	Nutrien Ltd.	4.20%	04/01/2029	12,624,065
6,365,000	NXP Funding LLC	3.88% (a)	06/18/2026	7,056,200
6,300,000	ONGC Videsh Ltd.	3.75%	07/27/2026	6,726,107
2,000,000	Ooredoo International Finance Ltd.	3.25%	02/21/2023	2,086,650
500,000	Ooredoo International Finance Ltd.	3.75%	06/22/2026	552,945
1,000,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	1,039,380
500,000	Oversea-Chinese Banking Corporation Ltd.	4.25%	06/19/2024	544,739
5,100,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	5,114,076
300,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	300,828
7,900,000	Pampa Energia S.A.	7.50%	01/24/2027	7,091,198
150,000	Pampa Energia S.A.	9.13%	04/15/2029	137,426
2,688,513	Panama Metro Line SP	0.00% (a)	12/05/2022	2,631,342
313,884	Panama Metro Line SP	0.00%	12/05/2022	307,209
1,300,000	Parkland Corporation	4.50% (a)	10/01/2029	1,324,849
7,600,000	Peru LNG SRL	5.38%	03/22/2030	6,580,422
5,600,000	Perusahaan Penerbit SBSN Indonesia III	2.55% (a)	06/09/2031	5,615,400
3,600,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	4,214,034
950,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	951,520
6,300,000	Petronas Capital Ltd.	2.48% (a)	01/28/2032	6,348,490
5,800,000	POSCO	2.38%	01/17/2023	5,941,908
1,900,000	POSCO	2.75%	07/15/2024	1,998,798
1,430,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	1,431,787
4,100,000	PSA Treasury Pte Ltd.	2.13%	09/05/2029	4,186,461
500,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	514,146
800,000	PTTEP Treasury Center Company Ltd.	2.59% (a)	06/10/2027	830,744
2,750,000	Reliance Industries Ltd.	5.40%	02/14/2022	2,826,547
2,300,000	SA Global Sukuk Ltd.	2.69% (a)	06/17/2031	2,331,418
3,850,000	Shinhan Financial Group Co Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(h)	05/12/2026	3,832,598
800,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	793,684
4,300,495	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	4,899,188
177,340	Star Energy Geothermal Wayang Windu Ltd.	6.75% (a)	04/24/2033	202,028
530,000	Starfruit Finco B.V.	8.00% (a)	10/01/2026	562,462
2,000,000	State Grid Overseas Investment Ltd.	3.13%	05/22/2023	2,088,614
1,200,000	State Grid Overseas Investment Ltd.	1.00%	08/05/2025	1,187,831
9,829,971	Stoneway Capital Corporation	10.00% (f)	03/01/2027	2,899,842
1,840,000	Superior Plus LP	4.50% (a)	03/15/2029	1,897,610
1,300,000	Suzano Austria GmbH	3.13%	01/15/2032	1,289,106
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	380,641

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
790,000	Telesat LLC	4.88% (a)	06/01/2027	763,732
794,000	Telesat LLC	6.50% (a)	10/15/2027	757,321
8,800,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	8,311,054
1,600,000	Temasek Financial Ltd.	1.00%	10/06/2030	1,511,101
9,200,000	Tencent Holdings Ltd.	2.39% (a)	06/03/2030	9,176,722
1,230,000	Tervita Corporation	11.00% (a)	12/01/2025	1,379,728
500,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	519,540
5,000,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	5,749,539
500,000	Transec S.A.	3.88%	01/12/2029	542,440
24,735,000	TSMC Global Ltd.	1.25% (a)	04/23/2026	24,537,478
985,971	UEP Penonome S.A.	6.50%	10/01/2038	1,010,018
5,422,839	UEP Penonome S.A.	6.50% (a)	10/01/2038	5,555,102
900,000	UltraTech Cement Ltd.	2.80%	02/16/2031	872,238
13,900,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (h)	01/29/2025	10,381,493
2,200,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	2,188,692
6,600,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% (h)	10/19/2023	6,908,550
5,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	5,037,550
5,600,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	4,920,524
10,800,000	Vedanta Resources Ltd.	6.13%	08/09/2024	9,064,440
2,300,000	Vertical Newco, Inc.	5.25% (a)	07/15/2027	2,426,500
685,000	Virgin Media Finance PLC	5.00% (a)	07/15/2030	692,960
7,430,000	Volkswagen Group of America Finance LLC	4.25% (a)	11/13/2023	8,033,987
550,000	VTR Finance NV	6.38%	07/15/2028	584,972
9,300,000	Weir Group PLC	2.20% (a)	05/13/2026	9,346,396
3,000,000	Woori Bank (5 Year CMT Rate + 2.66%)	4.25% (h)	10/04/2024	3,120,000
<b>Total Foreign Corporate Bonds (Cost \$881,365,625)</b>				<b>890,229,715</b>
<b>Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 2.3%</b>				
3,100,000	Abu Dhabi Government International Bond	3.13% (a)	04/16/2030	3,375,637
8,850,000	Abu Dhabi Government International Bond	3.13%	09/30/2049	9,052,223
2,200,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	2,540,399
13,405,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	1.27% (a)	09/26/2023	13,397,530
3,900,000	Brazilian Government International Bond	3.75%	09/12/2031	3,853,200
5,000,000	Brazilian Government International Bond	5.00%	01/27/2045	5,073,875
5,700,000	Brazilian Government International Bond	5.63%	02/21/2047	6,225,968
3,000,000	Chile Government International Bond	3.50%	01/25/2050	3,148,695
15,500,000	Chile Government International Bond	3.10%	01/22/2061	14,886,355
4,700,000	Colombia Government International Bond	3.13%	04/15/2031	4,607,363
2,600,000	Colombia Government International Bond	3.25%	04/22/2032	2,553,096
2,500,000	Colombia Government International Bond	5.00%	06/15/2045	2,664,875
11,150,000	Colombia Government International Bond	4.13%	05/15/2051	10,601,866
4,100,000	Dominican Republic International Bond	4.88% (a)	09/23/2032	4,233,250
800,000	Dominican Republic International Bond	5.30% (a)	01/21/2041	800,008
5,800,000	Dominican Republic International Bond	5.88%	01/30/2060	5,794,200
2,700,000	Indonesia Government International Bond	4.35%	01/11/2048	3,072,672
10,200,000	Indonesia Government International Bond	3.70%	10/30/2049	10,726,126

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	3,227,560
500,000	Malaysia Sukuk Global BHD	3.18%	04/27/2026	546,259
2,650,000	Malaysia Wakala Sukuk BHD	2.07% (a)	04/28/2031	2,682,011
5,114,000	Mexico Government International Bond	4.15%	03/28/2027	5,788,255
14,415,000	Mexico Government International Bond	3.75%	01/11/2028	15,724,963
10,100,000	Mexico Government International Bond	4.28%	08/14/2041	10,626,614
8,887,000	Mexico Government International Bond	4.60%	02/10/2048	9,566,544
5,400,000	Mexico Government International Bond	4.50%	01/31/2050	5,752,620
6,600,000	Mexico Government International Bond	3.77%	05/24/2061	6,155,325
4,700,000	Panama Government International Bond	4.30%	04/29/2053	5,223,956
10,800,000	Panama Government International Bond	3.87%	07/23/2060	11,054,880
3,800,000	Perusahaan Penerbit	3.80%	06/23/2050	3,990,304
4,400,000	Peruvian Government International Bond	2.78%	01/23/2031	4,493,544
4,650,000	Peruvian Government International Bond	3.30%	03/11/2041	4,709,148
9,250,000	Peruvian Government International Bond	3.55%	03/10/2051	9,617,318
3,800,000	Philippine Government International Bond	2.46%	05/05/2030	3,959,569
4,950,000	Philippine Government International Bond	1.65%	06/10/2031	4,787,946
3,088,000	Philippine Government International Bond	3.70%	03/01/2041	3,348,195
8,562,000	Philippine Government International Bond	3.70%	02/02/2042	9,257,041
3,100,000	Philippine Government International Bond	2.95%	05/05/2045	3,000,467
1,800,000	Philippine Government International Bond	2.65%	12/10/2045	1,667,786
2,100,000	Qatar Government International Bond	3.38%	03/14/2024	2,255,442
2,000,000	Saudi Government International Bond	2.38%	10/26/2021	2,013,040
3,700,000	Saudi Government International Bond	2.88%	03/04/2023	3,844,152
7,000,000	Saudi Government International Bond	2.90% (a)	10/22/2025	7,502,635
200,000	Saudi Government International Bond	3.75%	01/21/2055	211,855
18,400,000	Saudi Government International Bond	3.45%	02/02/2061	18,413,156
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations</b> (Cost \$256,307,447)				266,027,923
<b>Municipal Bonds - 0.1%</b>				
3,290,000	Missouri Highway & Transportation Commission	5.06%	05/01/2024	3,694,497
4,430,000	State of California	7.55%	04/01/2039	7,562,039
<b>Total Municipal Bonds (Cost \$9,795,972)</b>				11,256,536
<b>Non-Agency Commercial Mortgage Backed Obligations - 8.2%</b>				
5,000,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.17% (a)	04/15/2034	5,018,534
2,000,000	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-C	3.72% (a)(c)	05/15/2053	2,090,254
22,775,500	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XB	0.75% (a)(c)(i)	06/15/2054	1,589,416
4,041,000	Arbor Realty Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.70% (a)	05/15/2036	4,055,148
4,140,000	Arbor Realty Ltd., Series 2021-FL2-C (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.05% (a)	05/15/2036	4,162,195
12,071,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.37% (a)	06/15/2035	12,072,270
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C	3.73% (a)(c)	08/14/2034	2,782,239
1,790,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-B	4.50% (c)	09/15/2048	1,887,462

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,515,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-C	4.50% (c)	09/15/2048	5,612,286
1,045,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.57% (a)	03/15/2036	1,045,476
4,259,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.42% (a)	03/15/2036	4,241,323
4,954,465	BANK, Series 2017-BNK8-XA	0.87% (c)(i)	11/15/2050	198,147
1,821,000	BANK, Series 2018-BN10-B	4.08% (c)	02/15/2061	2,036,500
1,857,000	BANK, Series 2018-BN10-C	4.16% (c)	02/15/2061	1,999,455
1,005,000	BANK, Series 2020-BN28-AS	2.14%	03/15/2063	991,945
5,927,000	BANK, Series 2020-BN28-B	2.34%	03/15/2063	5,887,330
2,906,000	BANK, Series 2020-BN28-C	3.15% (c)	03/15/2063	3,017,755
1,508,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.27% (a)	08/15/2036	1,510,748
1,719,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.77% (a)	08/15/2036	1,721,975
1,355,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.57% (a)	08/15/2036	1,354,301
3,451,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.57% (a)	08/15/2036	3,434,756
62,928,174	BBCMS Mortgage Trust, Series 2020-C7-XA	1.74% (c)(i)	04/15/2053	6,612,946
5,670,000	BBCMS Mortgage Trust, Series 2020-C8-C	3.36% (c)	10/15/2053	5,839,031
77,096,219	BBCMS Mortgage Trust, Series 2021-C9-XA	1.77% (c)(i)	02/15/2054	9,666,972
3,318,000	Benchmark Mortgage Trust, Series 2019-B10-C	3.75%	03/15/2062	3,542,728
3,983,000	Benchmark Mortgage Trust, Series 2020-B18-AGNF	4.14% (a)	07/15/2053	4,051,170
11,563,000	Benchmark Mortgage Trust, Series 2020-B18-C	3.77% (c)	07/15/2053	12,410,206
4,549,000	Benchmark Mortgage Trust, Series 2020-B19-AS	2.15%	09/15/2053	4,545,496
3,193,000	Benchmark Mortgage Trust, Series 2020-B19-B	2.35%	09/15/2053	3,199,272
1,091,000	Benchmark Mortgage Trust, Series 2020-B19-C	3.21%	09/15/2053	1,137,117
9,385,000	BFLD, Series 2019-DPLO-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.31% (a)	10/15/2034	9,344,056
6,535,000	BHMS Trust, Series 2018-ATLS-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	07/15/2035	6,547,611
3,560,000	BX Commercial Mortgage Trust, Series 2018-BIOA-E (1 Month LIBOR USD + 1.95%, 1.98% Floor)	2.02% (a)	03/15/2037	3,572,605
1,679,610	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.12% (a)	07/15/2034	1,686,380
5,361,800	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	5,390,778
3,400,000	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.32% (a)	07/15/2034	3,417,059
1,673,321	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	1.40% (a)	09/15/2037	1,630,725
11,798,000	BX Trust, Series 2019-OC11-E	4.08% (a)(c)	12/09/2041	12,356,546
4,955,000	CD Mortgage Trust, Series 2017-CD4-C	4.35% (c)	05/10/2050	5,384,699
70,988,500	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.15% (c)(i)	01/10/2048	2,745,927
3,267,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-B	4.20% (c)	06/15/2050	3,602,245
3,053,000	CHT Mortgage Trust, Series 2017-CSMO-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.47% (a)	11/15/2036	3,060,051
3,988,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.07% (a)	11/15/2036	4,005,189

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,716,385	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.90% (a)(c)(i)	09/10/2045	93,594
1,898,500	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% (a)(c)	02/10/2048	1,893,002
3,643,929	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.48% (c)(i)	02/10/2048	146,158
4,470,000	Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% (a)	02/10/2049	3,405,048
39,208,674	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.86% (c)(i)	04/15/2049	2,304,278
40,646,513	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.11% (c)(i)	07/10/2049	3,033,124
78,416,215	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.63% (c)(i)	10/10/2049	4,250,543
13,720,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% (c)	10/12/2050	15,068,933
321,000	Citigroup Commercial Mortgage Trust, Series 2018-B2-B	4.28% (c)	03/10/2051	359,928
9,344,000	Citigroup Commercial Mortgage Trust, Series 2019-GC41-B	3.20%	08/10/2056	9,958,464
8,478,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.62% (a)(c)	12/10/2041	7,403,330
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.62% (a)(c)	12/10/2041	5,543,397
21,102,497	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3-XA	2.00% (c)(i)	10/15/2045	311,329
2,953,554	Commercial Mortgage Pass-Through Certificates, Series 2012-LC4-XA	2.28% (a)(c)(i)	12/10/2044	9,235
1,815,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR16-B	4.58%	04/10/2047	1,947,178
7,335,783	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C	4.66% (c)	11/10/2047	7,641,493
3,325,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-B	4.68% (c)	08/10/2048	3,668,932
54,688,901	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	1.07% (c)(i)	10/10/2048	1,788,863
4,310,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-C	4.48% (c)	07/10/2048	4,537,350
5,579,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.77% (c)	10/10/2048	6,039,946
5,997,000	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.79% (c)	02/10/2049	6,530,408
48,436,460	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	1.12% (c)(i)	02/10/2049	1,751,201
4,321,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.77% (a)	09/15/2033	4,297,133
6,771,200	Core Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	12/15/2031	6,745,676
1,651,200	Core Mortgage Trust, Series 2019-CORE-F (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.42% (a)	12/15/2031	1,637,293
5,597,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.71% (c)	11/15/2048	6,013,723
3,461,000	CSAIL Commercial Mortgage Trust, Series 2016-C6-D	5.10% (a)(c)	01/15/2049	3,111,274
37,510,071	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.06% (c)(i)	01/15/2049	2,778,649
11,488,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.05% (c)	11/15/2051	12,756,260
400,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B	4.61% (c)	08/15/2051	453,946
3,800,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-C	4.92% (c)	08/15/2051	4,206,766
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	9,982,191
6,238,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-C	3.73% (c)	03/15/2053	6,527,184
126,799,840	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.24% (c)(i)	03/15/2053	10,250,664
4,944,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.22% (a)	07/15/2032	4,861,460



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,359,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.62% (a)	07/15/2032	4,134,914
6,269,000	CSMC Trust, Series 2020-NET-C	3.53% (a)	08/15/2037	6,635,412
4,503,000	DBGS Mortgage Trust, Series 2018-5BP-D (1 Month LIBOR USD + 1.35%, 1.35% Floor)	1.57% (a)	06/15/2033	4,493,799
186,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.67% (a)	06/15/2033	182,150
4,475,000	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-C	3.48% (c)	05/10/2049	4,371,918
53,512,164	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.54% (c)(i)	05/10/2049	2,804,920
5,000,000	DOLP Trust, Series 2021-NYC-D	3.70% (a)(c)	05/10/2041	5,123,857
5,000,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(c)	05/10/2041	5,003,562
1,500,000	Exantas Capital Corporation Ltd., Series 2020-RSO8-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.62% (a)	03/15/2035	1,502,815
5,322,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-E	4.09% (a)(c)	12/10/2036	5,530,987
4,435,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-F	4.09% (a)(c)	12/10/2036	4,517,208
5,526,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (a)(c)	12/10/2036	5,576,478
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	1,027,457
3,188,000	FREMF Mortgage Trust, Series 2018-K74-C	4.23% (a)(c)	02/25/2051	3,488,353
9,365,000	FREMF Mortgage Trust, Series 2018-KC02-C	0.00% (a)(j)	08/25/2025	7,253,646
4,260,000	FREMF Mortgage Trust, Series 2019-K736-C	3.88% (a)(c)	07/25/2026	4,552,035
5,000,000	FS Rialto, Series 2019-FL1-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	12/16/2036	4,988,965
12,000,000	Grace Trust, Series 2020-GRCE-D	2.77% (a)(c)	12/10/2040	11,922,697
4,000,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.20% (a)	12/15/2036	3,936,453
2,588,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.32% (a)	07/15/2035	2,534,399
7,055,000	GS Mortgage Securities Corporation, Series 2015-GC32-B	4.56% (c)	07/10/2048	7,706,248
4,256,000	GS Mortgage Securities Corporation, Series 2019-SOHO-E (1 Month LIBOR USD + 1.87%, 1.88% Floor)	1.95% (a)	06/15/2036	4,189,125
581,089	GS Mortgage Securities Trust, Series 2011-GC5-XA	0.63% (a)(c)(i)	08/10/2044	6
2,819,888	GS Mortgage Securities Trust, Series 2012-GC6-XA	2.06% (a)(c)(i)	01/10/2045	4,616
8,569,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% (a)(c)	11/10/2047	5,769,042
94,481,451	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (c)(i)	11/10/2048	2,740,784
4,854,000	GS Mortgage Securities Trust, Series 2016-GS2-B	3.76% (c)	05/10/2049	5,219,599
1,825,000	GS Mortgage Securities Trust, Series 2016-GS2-C	4.86% (c)	05/10/2049	2,014,080
45,723,840	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.90% (c)(i)	05/10/2049	3,188,081
5,801,000	GS Mortgage Securities Trust, Series 2017-GS6-B	3.87%	05/10/2050	6,350,106
10,779,000	GS Mortgage Securities Trust, Series 2019-GC39-B	3.97%	05/10/2052	12,046,996
4,514,000	GSCG Trust, Series 2019-600C-D	3.76% (a)	09/06/2034	4,563,929
791,000	GSCG Trust, Series 2019-600C-E	4.12% (a)(c)	09/06/2034	785,870
11,087,664	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2036	10,901,846
111,203	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2006-LDP8-X	0.30% (c)(i)	05/15/2045	1
17,202,675	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C8-XA	1.89% (c)(i)	10/15/2045	225,052
3,064,911	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-CBX-XA	1.54% (c)(i)	06/15/2045	14,874

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
57,621,058	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	1.07% (c)(i)	01/15/2049	1,984,066
2,976,800	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.17% (a)	06/15/2032	2,987,482
2,837,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP2-B	3.46%	08/15/2049	2,996,009
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-COR4-C	4.94% (c)	03/10/2052	1,134,258
7,958,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E	3.99% (a)(c)	12/05/2038	7,828,474
845,000	JPMBB Commercial Mortgage Securities Trust, Series 2013-C12-C	4.24% (c)	07/15/2045	878,040
40,853,697	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.96% (c)(i)	02/15/2047	713,767
3,000,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.80% (c)	08/15/2047	3,177,339
2,766,125	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.63% (c)	09/15/2047	2,876,498
8,204,658	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (a)(c)	09/15/2047	8,301,144
3,766,500	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.59% (c)	11/15/2047	3,715,912
45,059,009	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.99% (c)(i)	11/15/2047	1,092,785
12,131,110	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (a)(c)	02/15/2048	10,849,303
1,846,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	1,916,624
4,987,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.34% (c)	05/15/2048	4,952,234
55,602,750	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.65% (c)(i)	07/15/2048	987,994
44,035,667	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.98% (c)(i)	08/15/2048	1,304,107
4,138,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.80% (c)	11/15/2048	3,567,134
6,470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.77% (c)	12/15/2048	6,901,524
1,447,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.89% (c)	03/15/2049	1,587,395
51,126,691	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.71% (c)(i)	06/15/2049	2,789,150
7,675,000	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-AS	3.48%	06/15/2049	8,052,014
9,960,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-C	3.85% (c)	05/13/2053	10,786,879
266,306	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.63% (a)(c)(i)	11/15/2038	40
214,772	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XW	0.63% (a)(c)(i)	11/15/2038	32
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.74% (a)(c)	03/10/2049	5,676,762
13,184,000	MBRT, Series 2019-MBR-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.62% (a)	11/15/2036	13,205,266
7,825,000	MHC Commercial Mortgage Trust, Series 2021-MHC-F (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.67% (a)	04/15/2038	7,864,053
4,500,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (a)(c)	02/12/2040	4,134,440
1,769,404	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-C5-XA	1.54% (a)(c)(i)	08/15/2045	15,740
2,500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17-C	4.64% (c)	08/15/2047	2,664,158
3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.68% (c)	10/15/2047	3,133,536
1,508,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	1,589,604
1,406,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B	4.16%	02/15/2048	1,510,401

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,620,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.61% (c)	02/15/2048	3,806,011
31,598,805	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.42% (c)(i)	02/15/2048	1,099,702
75,089,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-XB	0.28% (a)(c)(i)	07/15/2050	551,401
2,957,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.68% (c)	10/15/2048	3,188,844
4,674,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.66% (c)	12/15/2047	4,915,786
6,710,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-D	3.24% (a)(c)	12/15/2047	6,386,408
47,277,102	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.52% (c)(i)	09/15/2049	2,736,720
6,364,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-B	4.11%	05/15/2050	6,930,297
28,128,324	Morgan Stanley Capital Trust, Series 2016-UB11-XA	1.64% (c)(i)	08/15/2049	1,570,334
3,022,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	11/15/2034	3,000,420
4,533,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2034	4,439,743
2,183,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.42% (a)	11/15/2034	2,046,495
3,999,000	Morgan Stanley Capital, Series 2017-HR2-C	4.36% (c)	12/15/2050	4,379,803
3,232,260	Motel 6 Trust, Series 2017-MTL6-E (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.32% (a)	08/15/2034	3,248,115
6,485,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	10/15/2037	6,509,093
2,108,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	06/15/2035	1,884,358
5,158,000	PFP Ltd., Series 2019-5-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	04/14/2036	5,169,657
4,539,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	4,785,477
51,546,748	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	2.10% (c)(i)	10/10/2048	3,211,048
10,336,000	SLG Office Trust, Series 2021-OVA-E	2.85% (a)	07/15/2041	10,156,595
9,660,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	9,041,045
5,910,000	TPGI Trust, Series 2021-DGWD-G (1 Month LIBOR USD + 3.85%, 3.85% Floor)	3.95% (a)	06/15/2026	5,935,347
14,308,000	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	2.97% (a)	03/15/2038	14,380,144
1,374,000	UBS Commercial Mortgage Trust, Series 2013-C5-D	4.22% (a)(c)	03/10/2046	1,170,316
8,911,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	9,761,523
11,933,000	UBS Commercial Mortgage Trust, Series 2017-C2-B	3.99% (c)	08/15/2050	13,000,660
2,491,000	UBS Commercial Mortgage Trust, Series 2017-C6-B	4.15% (c)	12/15/2050	2,750,391
1,450,000	UBS Commercial Mortgage Trust, Series 2017-C7-B	4.29% (c)	12/15/2050	1,627,518
6,958,000	UBS Commercial Mortgage Trust, Series 2017-C7-C	4.73% (c)	12/15/2050	7,747,176
559,000	UBS Commercial Mortgage Trust, Series 2018-C10-C	5.26% (c)	05/15/2051	620,078
7,293,000	UBS Commercial Mortgage Trust, Series 2018-C11-C	5.05% (c)	06/15/2051	7,754,578
2,896,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	5.13% (c)	08/15/2051	2,969,960
5,698,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.86% (c)	02/15/2051	6,401,477
9,033,262	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.98% (a)(c)(i)	08/10/2049	135,344

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,513,520	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-B	3.65% (a)(c)	03/10/2046	3,572,471
3,365,924	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-C	4.22% (a)(c)	03/10/2046	3,354,587
390,493	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.45% (c)(i)	11/15/2048	3
2,031,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16-D	3.94% (a)	08/15/2050	365,580
8,809,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.23% (c)	05/15/2048	9,321,492
4,891,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.76% (c)	11/15/2048	5,157,004
41,491,428	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.23% (c)(i)	05/15/2048	1,342,965
4,207,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS3-C	4.65% (c)	09/15/2057	4,523,388
7,353,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.85% (c)	12/15/2048	8,030,565
59,432,725	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.07% (c)(i)	12/15/2048	2,204,485
4,650,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.87% (c)	01/15/2059	4,963,407
4,483,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-C	3.90%	03/15/2059	4,729,582
7,687,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	8,124,764
2,518,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-C	4.63% (c)	12/15/2049	2,703,414
2,574,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC25-B	4.56% (c)	12/15/2059	2,835,110
7,224,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-B	3.81%	11/15/2049	7,735,550
78,375,071	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.75% (c)(i)	11/15/2049	4,055,126
2,638,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C	4.73%	06/15/2051	2,941,601
7,228,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C46-C	5.14% (c)	08/15/2051	8,134,624
12,408,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	5.10% (c)	09/15/2061	13,540,761
6,546,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.29% (c)	01/15/2052	7,550,044
21,095,607	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.44% (c)(i)	03/15/2052	1,633,203
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C	4.35%	05/15/2052	11,564,744
9,344,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (c)	06/15/2052	10,221,873
11,727,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-B	3.14%	02/15/2053	12,374,163
5,510,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-B	2.70%	07/15/2053	5,692,783
3,800,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-C	3.16%	07/15/2053	3,903,455
120,409,419	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.69% (c)(i)	04/15/2054	14,126,830
12,155,630	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	2.03% (a)(c)(i)	11/15/2045	200,421
66,026,924	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.18% (c)(i)	08/15/2047	1,680,755
46,058,114	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	0.95% (c)(i)	09/15/2057	950,976
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$983,485,636)</b>				<b>959,090,311</b>
<b>Non-Agency Residential Collateralized Mortgage Obligations - 11.2%</b>				
7,283,551	Adjustable Rate Mortgage Trust, Series 2007-1-4A1	4.33% (c)	03/25/2037	5,953,847
26,440	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.91% (a)(c)	11/25/2037	29,107
5,028,585	Ajax Mortgage Loan Trust, Series 2020-A-A	2.38% (a)(b)	12/25/2059	5,034,328
5,400,594	Ajax Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(b)	06/25/2060	5,441,023
5,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(b)	01/25/2026	5,002,517
14,916,223	Alternative Loan Trust, Series 2005-37T1-A5 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 5.50% Cap)	0.54%	09/25/2035	9,923,425
9,821,359	Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	8,721,289
7,260,729	Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	5,759,424
7,330,162	Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	06/25/2047	5,960,078
3,100,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	3,178,288
10,000,000	AMSR Trust, Series 2021-SFR1-F	3.87% (a)(c)	06/17/2038	10,091,406

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	AMSR Trust, Series 2021-SFR2-E1	2.48% (a)	08/17/2026	3,022,023
2,500,000	AMSR Trust, Series 2021-SFR2-E2	2.58% (a)	08/17/2026	2,518,335
4,500,000	AMSR Trust, Series 2021-SFR2-F1	3.28% (a)	08/17/2026	4,532,976
2,000,000	AMSR Trust, Series 2021-SFR2-F2	3.67% (a)	08/17/2026	2,014,652
2,040,692	Angel Oak Mortgage Trust LLC, Series 2018-3-A1	3.65% (a)(c)	09/25/2048	2,056,022
2,899,765	Angel Oak Mortgage Trust LLC, Series 2018-3-A2	3.75% (a)(c)	09/25/2048	2,918,484
2,759,217	Angel Oak Mortgage Trust LLC, Series 2018-3-A3	3.85% (a)(c)	09/25/2048	2,774,108
12,124,779	Argent Securities Trust, Series 2006-M1-A2C (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	07/25/2036	4,942,697
15,439,280	Argent Securities Trust, Series 2006-M1-A2D (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.57%	07/25/2036	6,483,784
132,080	Banc of America Funding Corporation, Series 2005-G-A3	2.64% (c)	10/20/2035	121,652
259,394	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	264,770
119,027	Banc of America Funding Corporation, Series 2006-6-1A2	6.25%	08/25/2036	117,958
1,046,057	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(b)	06/28/2034	1,053,503
254,467	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	173,666
28,553,750	BRAVO Residential Funding Trust, Series 2021-A-A1	1.99% (a)(b)	10/25/2059	28,587,897
7,802,535	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	0.24%	01/25/2037	7,317,469
1,633,897	Chase Mortgage Finance Trust, Series 2007-A2-6A4	2.88% (c)	07/25/2037	1,579,837
892,332	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	274,793
6,953,000	CIM Trust, Series 2020-R2-M2	3.00% (a)(c)	10/25/2059	7,140,920
38,973	CitiCorporationMortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	39,852
608,217	CitiCorporationResidential Mortgage Securities, Inc., Series 2006-2-A5	5.20% (k)	09/25/2036	620,741
223,397	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C	6.35%	05/25/2036	114,707
347,965	Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B	2.99% (a)(c)	11/25/2038	351,760
4,690,309	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.16%	01/25/2037	2,692,254
9,576,461	Citigroup Mortgage Loan Trust, Series 2009-3-5A3	6.00% (a)(c)	02/25/2037	8,977,192
3,794,500	Citigroup Mortgage Loan Trust, Series 2018-RP1-M3	3.00% (a)(c)	09/25/2064	3,877,705
34,830,522	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	34,665,934
4,027,189	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(b)	09/25/2059	4,044,856
68,130,371	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(c)	03/25/2065	68,927,564
5,674,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(c)	03/25/2065	6,003,183
4,752,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(c)	03/25/2065	4,956,212
4,413,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(c)	03/25/2065	4,447,854
13,004,673	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.02% (a)(c)	03/25/2065	13,948,422
82,610	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	82,808
40,293	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	38,303
318,799	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	322,910
4,985,877	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	4,953,130
1,000,000	CoreVest American Finance Trust, Series 2020-4-E	3.38% (a)	12/15/2052	992,396
900,547	Countrywide Alternative Loan Trust, Series 2004-22CB-1A1	6.00%	10/25/2034	930,277
98,233	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1	5.50%	07/25/2035	93,564
155,058	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	105,360
610,018	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	556,648



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
96,513	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	0.79%	10/25/2035	70,345
268,119	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	193,995
7,167,304	Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.00%	01/25/2047	5,697,200
1,113,367	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	784,468
1,209,150	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.54%	08/25/2037	450,713
350,139	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	53.82% (l)	08/25/2037	828,145
67,418	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	29.48% (l)	08/25/2037	100,019
321,538	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	266,486
1,560,737	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.59%	09/25/2037	676,722
1,533,159	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.41% (i)(l)	09/25/2037	497,380
720,995	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	133,951
849	Countrywide Asset-Backed Certificates, Series 2005-13-AF3	5.43% (c)	02/25/2033	812
231,934	Countrywide Home Loans, Series 2005-28-A7	5.25%	01/25/2019	185,570
501,105	Countrywide Home Loans, Series 2007-10-A5	6.00%	07/25/2037	360,245
201,494	Countrywide Home Loans, Series 2007-15-1A16	6.25%	09/25/2037	169,155
527,929	Countrywide Home Loans, Series 2007-3-A17	6.00%	04/25/2037	392,257
71,297	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	65,767
815,843	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	799,775
3,483,709	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2	6.00% (a)	01/27/2038	2,401,588
6,771,237	Credit Suisse Mortgage Capital Certificates, Series 2021-JR1-A1	2.47% (a)(c)	09/27/2066	6,776,010
8,462,153	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	7,913,417
2,644,440	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	1,537,528
31,236	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	05/25/2021	28,078
61,763	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2022	17,909
14,945	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	14,205
10,100,454	CSMC Mortgage-Backed Trust, Series 2019-RPL8-A1	3.32% (a)(c)	10/25/2058	10,178,484
1,164,750	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(c)	06/26/2037	1,172,936
39,398,779	CSMC Trust, Series 2020-RPL1-PT1	3.42% (a)(c)	10/25/2069	39,918,803
9,035,400	CSMC Trust, Series 2020-RPL4-M1	2.50% (a)	01/25/2060	9,194,995
5,999,758	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2-2A1	2.74% (c)	10/25/2035	5,744,727
477,286	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	12.02% (a)(l)	04/15/2036	448,533
84,771	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	14.47% (a)(l)	04/15/2036	86,372
982,697	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	12.02% (a)(l)	04/15/2036	1,062,522
6,264,014	Deutsche Securities, Inc., Series 2005-6-2A1	5.50%	12/25/2035	6,193,342
15,984,000	First Franklin Mortgage Loan Trust, Series 2006-FF15-A6 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	0.40%	11/25/2036	14,462,624

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,231,599	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	03/25/2037	8,877,066
238,193	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	155,480
2,940,189	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	1,882,268
51,553	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (c)	05/25/2035	43,888
16,250,000	FKH	2.39% (a)	08/17/2028	16,371,583
11,500,000	FKH	2.49% (a)	08/17/2028	11,586,009
19,200,000	FMC GMSR Issuer Trust, Series 2019-GT2-A	4.23% (a)(c)	09/25/2024	19,207,484
5,363,881	GCAT LLC, Series 2020-2-A1	3.72% (a)(b)	06/25/2025	5,384,904
6,951,000	GCAT LLC, Series 2021-NQM3-M1	2.57% (a)	05/25/2066	6,965,514
1,901,389	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	1,895,392
7,546,000	GS Mortgage-Backed Securities Trust, Series 2020-NQM1-M1	3.29% (a)(c)	09/27/2060	7,662,039
23,207	GSAA Home Equity Trust, Series 2005-7-AF5	5.11% (k)	05/25/2035	23,479
1,057,350	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	866,926
948,941	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	593,770
1,995,344	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	1,988,362
24,391,032	GSR Mortgage Loan Trust, Series 2006-OA1-1A1 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	0.53%	08/25/2046	8,448,536
187,711	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	278,488
13,400,549	HarborView Mortgage Loan Trust, Series 2005-7-2A1 (1 Month LIBOR USD + 0.57%, 0.57% Floor, 11.00% Cap)	0.66%	06/19/2045	10,277,307
19,200,000	Headlands Residential LLC, Series 2019-RPL1-NOTE	3.97% (a)(b)	06/25/2024	19,292,947
5,250,000	Homeward Opportunities Fund Trust, Series 2020-2-M1	3.90% (a)(c)	05/25/2065	5,479,630
8,961,223	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(b)	08/25/2025	9,075,072
24,745,663	HSI Asset Securitization Corporation, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.37%	10/25/2036	10,735,688
11,969,216	HSI Asset Securitization Corporation, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	04/25/2037	9,384,840
34,211,569	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.27%, 0.27% Floor, 11.50% Cap)	0.36%	02/25/2037	32,274,452
1,858,705	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	07/25/2047	1,482,997
1,848,362	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A24 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	0.40%	07/25/2047	1,582,490
3,152,400	JP Morgan Alternative Loan Trust, Series 2005-A2-1M1 (1 Month LIBOR USD + 0.69%, 0.69% Floor, 11.50% Cap)	0.78%	01/25/2036	3,016,759
208,125	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69% (k)	05/25/2036	209,891
5,038,722	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.81%	08/25/2036	4,918,350
97,159	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.62%	08/25/2036	97,092
88,845	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	90,216
16,069,984	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.59%	07/25/2036	9,629,012
19,834,814	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A4 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.24%	08/25/2036	15,993,093
15,249,753	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A5 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.30%	12/25/2036	9,931,655
3,467,832	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	3,576,076

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
194,706	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	145,720
1,162,653	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(b)	05/25/2059	1,168,241
30,861,619	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	4.30% (a)	06/25/2058	32,328,904
3,556,733	Legacy Mortgage Asset Trust, Series 2019-SL3-A	3.47% (a)(b)	11/25/2061	3,589,278
34,114,334	Legacy Mortgage Asset Trust, Series 2020-GS2-A1	2.75% (a)(b)	03/25/2060	34,421,438
7,000,000	Legacy Mortgage Asset Trust, Series 2021-GS3-A2	3.25% (a)(b)	07/25/2061	6,984,801
432,782	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	305,372
31,868	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	30.26% (l)	01/25/2037	50,548
539,533	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	261,563
114,960	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	98,087
4,316,308	Lehman Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	0.36%	02/25/2036	4,216,580
5,959,808	Lehman XS Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.41%	02/25/2037	5,972,512
12,397,275	Lehman XS Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.34%	08/25/2047	11,588,242
12,818,083	Lehman XS Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.57%	03/25/2037	12,700,974
4,200,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(c)	09/25/2026	4,201,328
9,000,000	LoanDepot GMSR Master Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.87% (a)	10/16/2023	9,020,705
37,649,349	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.47%	03/25/2046	18,386,508
14,470,728	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.45%	05/25/2046	6,525,656
17,431,698	Long Beach Mortgage Loan Trust, Series 2006-6-2A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	07/25/2036	9,194,252
78,863	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	81,456
5,429,997	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	3,728,723
37,862	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	18,690
1,015,227	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	866,231
11,698,638	Merrill Lynch Alternative Asset Trust, Series 2007-OAR4-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.34%	08/25/2037	11,616,757
1,861,879	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	1,141,702
7,160,691	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.34%	03/25/2037	6,413,205
6,556,301	MFA LLC, Series 2021-NPL1-A1	2.36% (a)(b)	03/25/2060	6,563,699
8,935,857	Morgan Stanley Capital Trust, Series 2006-HE5-A2C (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.23%	08/25/2036	5,662,606
19,538	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2018	19,555
600,380	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	626,521
1,916,011	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.10% (c)	06/25/2036	1,559,612
25,161,787	Morgan Stanley Mortgage Loan Trust, Series 2007-2AX-2A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.25%	12/25/2036	13,028,788
9,193,726	Morgan Stanley Mortgage Loan Trust, Series 2007-7AX-2A1 (1 Month LIBOR USD + 0.12%, 0.12% Floor)	0.21%	04/25/2037	3,913,845
453,002	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% (a)(c)	05/26/2037	443,925

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,718,213	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(c)	10/25/2060	3,767,899
6,000,000	New Century Home Equity Loan Trust, Series 2005-B-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	0.83%	10/25/2035	5,660,917
10,560,726	New York Mortgage Trust, Series 2020-SP1-A1	3.96% (a)	06/25/2025	10,613,318
180,859	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (c)	01/25/2036	78,338
544,714	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (k)	10/25/2036	204,218
937,231	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (k)	02/25/2037	373,895
9,817,475	NRPL Trust, Series 2019-3A-A1	3.00% (a)(b)	07/25/2059	9,879,847
7,279,374	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	7,358,651
41,160	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.07%	11/25/2034	40,793
23,577,153	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28%	07/25/2037	21,934,283
4,216,462	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	2.80% (a)	10/27/2022	4,233,793
8,883,238	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.45% (a)	02/27/2023	8,901,737
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	15,082,638
7,364,408	PR Mortgage Loan Trust, Series 2014-1-APT	5.90% (a)(c)	10/25/2049	7,378,650
2,849,757	Pretium Mortgage Credit Partners LLC, Series 2020-NPL3-A1	3.10% (a)(b)	06/27/2060	2,880,400
1,490,955	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(b)	09/27/2060	1,492,117
4,567,000	Progress Residential Trust, Series 2021-SFR6-E1	2.43% (a)	07/17/2038	4,601,065
3,404,000	Progress Residential Trust, Series 2021-SFR6-E2	2.53% (a)	07/17/2038	3,429,023
4,666,000	Progress Residential Trust, Series 2021-SFR6-F	3.42% (a)	07/17/2038	4,700,150
12,720,769	PRPM LLC, Series 2019-GS1-A1	3.50% (a)(c)	10/25/2024	12,801,140
10,657,722	PRPM LLC, Series 2020-3-A1	2.86% (a)(b)	09/25/2025	10,724,969
24,064,681	PRPM LLC, Series 2021-2-A1	2.12% (a)(c)	03/25/2026	24,131,556
7,330,437	RBSGC Mortgage Loan Trust, Series 2005-A-3A	6.00%	04/25/2035	4,705,019
25,850,211	Redwood Funding Trust, Series 2019-1-PT	4.21% (a)(b)	09/27/2024	26,152,296
191,181	Residential Accredit Loans, Inc., Series 2005-QS14-3A3	6.00%	09/25/2035	187,129
240,971	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	236,976
2,629,466	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	2,622,179
2,437,991	Residential Accredit Loans, Inc., Series 2006-QS4-A10	6.00%	04/25/2036	2,358,707
493,624	Residential Accredit Loans, Inc., Series 2006-QS6-1A15	6.00%	06/25/2036	473,869
17,712	Residential Accredit Loans, Inc., Series 2006-QS6-2A1	6.00%	06/25/2021	15,675
21,383,447	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.32%	06/25/2037	10,292,383
858,645	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	841,139
3,059,133	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	3,009,718
81,596	Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5	5.41% (k)	01/25/2035	83,108
186,724	Residential Asset Securitization Trust, Series 2005-A10-A3	5.50%	09/25/2035	135,888
254,261	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	185,957
45,637	Residential Asset Securitization Trust, Series 2005-A7-A3	5.50%	06/25/2035	35,710
1,592,964	Residential Asset Securitization Trust, Series 2006-A6-1A1	6.50%	07/25/2036	803,783
122,877	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	28.03% (e)(l)	01/25/2046	159,924

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
57,847	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	6.00%	10/25/2036	55,278
565,779	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	536,063
398,049	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	357,617
5,154,000	Residential Mortgage Loan Trust, Series 2020-1-M1	3.24% (a)(c)	02/25/2024	5,276,293
21,403,666	Securitized Asset Backed Receivables LLC Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.25%	12/25/2036	7,431,184
29,793,449	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	4.14% (a)(c)	02/25/2054	25,634,227
5,008,442	Securitized Mortgage Asset Loan Trust, Series 2015-2-PC	2.36% (a)(c)	12/26/2059	4,611,445
4,972,592	Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	2.72% (a)(c)	10/25/2044	4,716,813
5,395,362	Sequoia Mortgage Trust, Series 2007-3-2AA1	2.95% (c)	07/20/2037	4,960,248
8,305,373	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.09%	09/25/2037	6,703,469
5,910,000	Starwood Mortgage Residential Trust, Series 2020-1-B1	3.73% (a)(c)	02/25/2050	6,092,459
13,653,051	Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	09/25/2036	10,417,534
988,365	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.44% (a)	03/25/2035	920,995
988,365	Structured Asset Securities Corporation, Series 2005-RF1-AIO	4.60% (a)(c)(i)	03/25/2035	139,637
14,000,000	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% (b)	09/25/2022	14,188,084
14,859,085	Velocity Commercial Capital Loan Trust, Series 2018-1-A	3.59% (a)	04/25/2048	15,265,651
2,277,265	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% (a)	04/25/2048	2,360,143
1,242,804	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% (a)	04/25/2048	1,286,474
751,942	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% (a)	04/25/2048	775,048
10,044,098	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(c)	10/26/2048	10,439,056
3,637,572	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% (a)(c)	03/25/2049	3,794,868
1,309,464	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% (a)(c)	03/25/2049	1,342,654
1,381,342	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% (a)(c)	03/25/2049	1,408,344
7,151,000	Verus Securitization Trust, Series 2020-3-M1	3.97% (a)(c)	04/25/2060	7,215,016
7,471,000	Verus Securitization Trust, Series 2020-5-M1	2.60% (a)(c)	05/25/2065	7,543,444
9,143,844	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (a)(b)	08/25/2050	9,186,555
1,608,424	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(b)	02/27/2051	1,610,128
5,997,348	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(b)	02/27/2051	6,009,237
5,918,489	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(b)	03/27/2051	5,927,546
5,572,579	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(b)	04/25/2051	5,579,211
6,288,115	WaMu Mortgage Pass Through Certificates Trust, Series 2007-HY7-2A1	3.03% (c)	07/25/2037	6,330,847
100,258	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-1-2A	6.00%	03/25/2035	100,299
582,553	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A1	5.75%	02/25/2036	562,510
1,550,661	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-2-4CB	6.00%	03/25/2036	1,594,334
8,196,941	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A5	4.22% (k)	10/25/2036	4,210,434
3,642,794	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A6	4.22% (k)	10/25/2036	1,870,331
2,070,455	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR19-2A (11th District Cost of Funds Index + 1.25%, 1.25% Floor)	1.59%	01/25/2047	2,055,969



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,954,487	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A2	6.00%	04/25/2037	8,906,494
6,280,132	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A3	6.00%	04/25/2037	6,246,473
1,001,631	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A6	6.00%	04/25/2037	994,777
73,441	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	38.93% (l)	06/25/2037	142,411
7,504,879	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A3	7.00%	06/25/2037	5,739,588
535,398	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	531,837
14,534	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	2.84% (c)	08/25/2035	14,671
517,166	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	516,425
33,138	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	33,651
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,305,724,455)</b>				<b>1,303,888,396</b>
<b>US Corporate Bonds - 14.2%</b>				
13,381,000	AbbVie, Inc.	4.70%	05/14/2045	16,687,821
1,865,000	Academy Ltd.	6.00% (a)	11/15/2027	1,999,905
1,330,000	Acrisure LLC	4.25% (a)	02/15/2029	1,316,747
7,975,000	Activision Blizzard, Inc.	1.35%	09/15/2030	7,470,575
2,050,000	Acuris Finance US, Inc.	5.00% (a)	05/01/2028	2,049,928
1,235,000	Advanced Drainage Systems, Inc.	5.00% (a)	09/30/2027	1,286,388
930,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	1,008,097
3,245,000	Agree LP	2.60%	06/15/2033	3,236,807
5,220,000	Air Lease Corporation	1.88%	08/15/2026	5,228,112
1,126,000	Air Methods Corporation	8.00% (a)	05/15/2025	1,065,477
7,825,000	Aircastle Ltd.	2.85% (a)	01/26/2028	7,868,622
4,755,000	Alexandria Real Estate Equities, Inc.	3.00%	05/18/2051	4,663,476
1,285,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	1,352,116
1,120,000	Allied Universal Holding Company	6.63% (a)	07/15/2026	1,188,858
2,155,000	Allied Universal Holding Company	9.75% (a)	07/15/2027	2,375,887
700,000	Allied Universal Holding Company	4.63% (a)	06/01/2028	702,270
465,000	Allied Universal Holding Company	4.63% (a)	06/01/2028	467,260
665,000	Allied Universal Holding Company	6.00% (a)	06/01/2029	675,048
355,000	Ambience Merger Sub, Inc.	4.88% (a)	07/15/2028	356,775
745,000	Ambience Merger Sub, Inc.	7.13% (a)	07/15/2029	754,312
1,925,000	American Airlines, Inc.	5.75% (a)	04/20/2029	2,083,812
1,085,000	American Axle & Manufacturing, Inc.	6.25%	03/15/2026	1,120,452
4,433,000	American Tower Corporation	3.38%	10/15/2026	4,834,788
14,172,000	American Tower Corporation	3.60%	01/15/2028	15,604,909
989,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	1,031,572
995,000	Antero Resources Corporation	5.38% (a)	03/01/2030	1,016,771
6,665,000	Anthem, Inc.	2.38%	01/15/2025	6,982,830
650,000	Apache Corporation	4.63%	11/15/2025	703,849
1,165,000	Apache Corporation	4.38%	10/15/2028	1,241,762

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,200,000	APi Group DE, Inc.	4.13% (a)	07/15/2029	1,194,756
405,000	Arches Buyer, Inc.	4.25% (a)	06/01/2028	401,021
2,385,000	Arconic Corporation	6.13% (a)	02/15/2028	2,565,580
398,000	Ardagh Packaging Finance, Inc.	6.00% (a)	02/15/2025	411,622
300,000	Ardagh Packaging Finance, Inc.	5.25% (a)	04/30/2025	315,750
975,000	Ardagh Packaging Finance, Inc.	5.25% (a)	08/15/2027	995,797
2,500,000	Ardagh Packaging Finance, Inc.	4.00% (a)	09/01/2029	2,484,375
7,560,000	Ares Capital Corporation	2.15%	07/15/2026	7,525,099
3,000,000	Ares Capital Corporation	2.88%	06/15/2028	3,049,737
6,320,000	Arrow Electronics, Inc.	3.88%	01/12/2028	7,080,546
340,000	Asbury Automotive Group, Inc.	4.50%	03/01/2028	350,030
340,000	Asbury Automotive Group, Inc.	4.75%	03/01/2030	355,895
2,655,000	Ascend Learning LLC	6.88% (a)	08/01/2025	2,702,339
690,000	Ascend Learning LLC	6.88% (a)	08/01/2025	706,036
1,000,000	ASGN, Inc.	4.63% (a)	05/15/2028	1,050,165
2,980,000	AssuredPartners, Inc.	7.00% (a)	08/15/2025	3,054,008
190,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	190,380
3,910,000	AT&T, Inc.	2.75%	06/01/2031	4,068,453
25,000,000	AT&T, Inc.	3.50% (a)	09/15/2053	25,154,692
13,989,000	Athene Global Funding	3.00% (a)	07/01/2022	14,344,025
1,000,000	Atkore, Inc.	4.25% (a)	06/01/2031	1,014,085
475,000	Austin BidCo, Inc.	7.13% (a)	12/15/2028	487,687
885,000	Avantor, Inc.	4.63% (a)	07/15/2028	935,463
1,285,000	Avaya, Inc.	6.13% (a)	09/15/2028	1,377,070
7,375,000	Aviation Capital Group LLC	5.50% (a)	12/15/2024	8,342,832
685,000	Axalta Coating Systems LLC	4.75% (a)	06/15/2027	719,709
785,000	B&G Foods, Inc.	5.25%	09/15/2027	818,590
535,000	Banff Merger Sub, Inc.	9.75% (a)	09/01/2026	563,756
12,495,000	Bank of America Corporation (3 Month LIBOR USD + 1.21%)	3.97%	02/07/2030	14,186,073
1,620,000	Bausch Health Companies, Inc.	7.00% (a)	01/15/2028	1,673,395
1,290,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	1,321,927
1,040,000	Bausch Health Companies, Inc.	6.25% (a)	02/15/2029	1,029,912
1,315,000	Bausch Health Companies, Inc.	5.25% (a)	01/30/2030	1,224,594
510,000	Beacon Roofing Supply, Inc.	4.13% (a)	05/15/2029	509,383
14,602,000	Becton Dickinson and Company	2.89%	06/06/2022	14,925,173
4,725,000	Berkshire Hathaway Finance Corporation	2.85%	10/15/2050	4,726,294
4,520,000	Berry Global, Inc.	1.65% (a)	01/15/2027	4,486,507
695,000	Blue Racer Midstream LLC	7.63% (a)	12/15/2025	754,075
8,169,000	Boeing Company	2.95%	02/01/2030	8,372,976
10,180,000	Boston Properties LP	3.40%	06/21/2029	11,066,333
125,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	134,086
1,725,000	Boyd Gaming Corporation	4.75% (a)	06/15/2031	1,791,844
2,100,000	Boyne USA, Inc.	4.75% (a)	05/15/2029	2,172,691
5,040,000	BP Capital Markets America, Inc.	2.94%	06/04/2051	4,837,511
3,065,000	Brighthouse Financial Global Funding	1.00% (a)	04/12/2024	3,072,248
4,535,000	Brighthouse Financial Global Funding	2.00% (a)	06/28/2028	4,542,559

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,260,000	Bristol-Myers Squibb Company	4.35%	11/15/2047	15,557,984
11,245,000	Broadcom, Inc.	3.42% (a)	04/15/2033	11,822,015
11,625,000	Brooklyn Union Gas Company	4.49% (a)	03/04/2049	13,720,062
535,000	Builders FirstSource, Inc.	6.75% (a)	06/01/2027	574,606
8,215,000	Bunge Ltd. Finance Corporation	2.75%	05/14/2031	8,311,313
900,000	Cablevision Lightpath LLC	3.88% (a)	09/15/2027	892,503
500,000	Cablevision Lightpath LLC	5.63% (a)	09/15/2028	510,250
890,000	Calpine Corporation	4.50% (a)	02/15/2028	908,912
555,000	Calpine Corporation	5.13% (a)	03/15/2028	565,498
600,000	Calpine Corporation	4.63% (a)	02/01/2029	591,567
4,070,000	Campbell Soup Company	2.38%	04/24/2030	4,105,087
650,000	Carlson Travel, Inc.	6.75% (a)	12/15/2025	600,246
595,000	Carnival Corporation	11.50% (a)	04/01/2023	670,372
1,150,000	Carnival Corporation	5.75% (a)	03/01/2027	1,206,062
8,420,000	Carrier Global Corporation	3.38%	04/05/2040	8,846,165
525,000	Carvana Corporation	5.63% (a)	10/01/2025	547,184
1,754,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	1,836,350
1,395,000	Catalent Pharma Solutions, Inc.	5.00% (a)	07/15/2027	1,459,833
1,255,000	CCO Holdings LLC	5.00% (a)	02/01/2028	1,317,750
2,520,000	CCO Holdings LLC	4.75% (a)	03/01/2030	2,668,050
1,275,000	CCO Holdings LLC	4.50% (a)	08/15/2030	1,329,141
1,830,000	Cedar Fair LP	5.25%	07/15/2029	1,888,908
1,520,000	Cengage Learning, Inc.	9.50% (a)	06/15/2024	1,559,968
1,580,000	Centene Corporation	4.25%	12/15/2027	1,666,900
660,000	Centene Corporation	3.00%	10/15/2030	678,830
11,620,000	Centene Corporation	2.50%	03/01/2031	11,474,750
1,165,000	Century Communities, Inc.	6.75%	06/01/2027	1,241,022
1,305,000	CenturyLink, Inc.	5.13% (a)	12/15/2026	1,358,733
1,170,000	CenturyLink, Inc.	4.00% (a)	02/15/2027	1,194,862
12,776,000	Charter Communications Operating LLC	4.91%	07/23/2025	14,482,319
1,219,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	1,321,091
8,755,000	Cigna Corporation	4.90%	12/15/2048	11,296,281
1,765,000	Cincinnati Bell, Inc.	7.00% (a)	07/15/2024	1,817,059
16,890,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/17/2024	17,160,422
750,000	Clarivate Science Holdings Corporation	4.88% (a)	06/30/2029	770,625
2,140,000	Clean Harbors, Inc.	4.88% (a)	07/15/2027	2,248,230
460,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	501,883
240,000	Clear Channel Outdoor Holdings, Inc.	7.75% (a)	04/15/2028	251,713
745,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	772,257
1,265,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	1,328,516
1,710,000	CNX Midstream Partners LP	6.50% (a)	03/15/2026	1,795,927
600,000	CNX Resources Corporation	6.00% (a)	01/15/2029	649,569
5,155,000	Comcast Corporation	3.95%	10/15/2025	5,779,261
7,085,000	Comcast Corporation	3.40%	04/01/2030	7,827,698
725,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	743,125
1,375,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	1,473,072

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
975,000	Community Health Systems, Inc.	6.88% (a)	04/15/2029	1,023,150
1,205,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	1,211,025
1,215,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	1,234,136
6,495,000	Constellation Brands, Inc.	3.15%	08/01/2029	6,975,137
815,000	Constellation Brands, Inc.	2.88%	05/01/2030	855,540
515,000	Constellation Merger Sub, Inc.	8.50% (a)	09/15/2025	508,333
1,388,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	1,491,462
1,240,000	Coty, Inc.	5.00% (a)	04/15/2026	1,260,795
740,000	Coty, Inc.	6.50% (a)	04/15/2026	751,137
3,085,000	CQP Holdco LP	5.50% (a)	06/15/2031	3,218,395
1,810,000	CRC Issuer LLC	5.25% (a)	10/15/2025	1,834,887
1,945,000	Credit Acceptance Corporation	6.63%	03/15/2026	2,049,544
12,965,000	Crown Castle International Corporation	3.65%	09/01/2027	14,310,786
815,000	Crown Castle International Corporation	3.80%	02/15/2028	906,186
2,940,000	CSC Holdings LLC	5.75% (a)	01/15/2030	3,057,600
1,200,000	CSC Holdings LLC	4.63% (a)	12/01/2030	1,178,832
2,325,000	CSI Compressco LP	7.50% (a)	04/01/2025	2,364,525
13,890,000	CSX Corporation	3.80%	11/01/2046	15,926,859
750,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	769,687
5,420,000	CVS Health Corporation	5.05%	03/25/2048	7,052,987
2,200,000	Dana Financing Ltd.	5.75% (a)	04/15/2025	2,275,592
410,000	Dana, Inc.	5.38%	11/15/2027	437,257
965,000	Dana, Inc.	5.63%	06/15/2028	1,046,253
285,000	Dana, Inc.	4.25%	09/01/2030	293,550
950,000	DaVita, Inc.	4.63% (a)	06/01/2030	977,996
920,000	Dealer Tire LLC	8.00% (a)	02/01/2028	994,856
14,025,000	Dell International LLC	5.30%	10/01/2029	16,936,759
1,215,000	Diamond Sports Group LLC	5.38% (a)	08/15/2026	788,292
3,690,000	Diamondback Energy, Inc.	2.88%	12/01/2024	3,899,955
3,500,000	Digital Realty Trust	3.70%	08/15/2027	3,920,034
3,000,000	Digital Realty Trust	3.60%	07/01/2029	3,337,876
15,975,000	Discover Financial Services	4.10%	02/09/2027	17,885,067
1,330,000	DISH DBS Corporation	5.88%	11/15/2024	1,429,750
1,255,000	DISH DBS Corporation	5.13% (a)	06/01/2029	1,240,793
12,078,000	Dollar Tree, Inc.	4.00%	05/15/2025	13,343,287
4,400,000	DTE Energy Company	2.95%	03/01/2030	4,656,956
2,095,000	Duke Energy Corporation	3.75%	09/01/2046	2,244,432
7,615,000	Duke Energy Corporation	3.95%	08/15/2047	8,400,358
564,000	Dun & Bradstreet Corporation	6.88% (a)	08/15/2026	599,811
852,000	Dun & Bradstreet Corporation	10.25% (a)	02/15/2027	943,871
5,315,000	DuPont de Nemours, Inc.	5.42%	11/15/2048	7,393,238
8,228,000	East Ohio Gas Company	3.00% (a)	06/15/2050	8,180,571
1,180,000	EES Finance Corporation	8.13%	05/01/2025	1,048,400
1,425,000	Eldorado Resorts, Inc.	6.25% (a)	07/01/2025	1,512,281
1,256,000	Embarq Corporation	8.00%	06/01/2036	1,425,434
1,265,000	Emergent BioSolutions, Inc.	3.88% (a)	08/15/2028	1,240,978

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,525,000	Enable Midstream Partners LP	4.40%	03/15/2027	6,097,410
7,125,000	Enable Midstream Partners LP	5.00%	05/15/2044	7,776,269
620,000	Encompass Health Corporation	4.50%	02/01/2028	644,115
215,000	Encompass Health Corporation	4.75%	02/01/2030	228,736
1,430,000	Encompass Health Corporation	4.63%	04/01/2031	1,533,961
790,000	Endeavor Energy Resources LP	6.63% (a)	07/15/2025	847,682
500,000	Endo Finance LLC	6.00% (a)	07/15/2023	421,460
1,040,000	Endo Finance LLC	6.13% (a)	04/01/2029	1,020,500
1,460,000	Endure Digital, Inc.	6.00% (a)	02/15/2029	1,447,451
6,845,000	Energy Transfer Operating LP	4.75%	01/15/2026	7,713,194
3,785,000	Entergy Corporation	2.80%	06/15/2030	3,946,546
705,000	Envision Healthcare Corporation	8.75% (a)	10/15/2026	495,347
1,235,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	1,274,137
1,100,000	EQT Corporation	8.50%	02/01/2030	1,434,675
6,660,000	Equinix, Inc.	1.80%	07/15/2027	6,748,423
1,651,000	ESH Hospitality, Inc.	5.25% (a)	05/01/2025	1,683,772
7,850,000	Essential Utilities, Inc.	2.70%	04/15/2030	8,159,084
8,130,000	Eversource Energy	1.65%	08/15/2030	7,790,681
3,954,000	Exelon Corporation	3.40%	04/15/2026	4,308,599
6,720,000	Expedia Group, Inc.	3.80%	02/15/2028	7,312,975
3,175,000	Expedia Group, Inc.	2.95%	03/15/2031	3,223,885
5,840,000	Exxon Mobil Corporation	2.61%	10/15/2030	6,160,393
6,320,000	Exxon Mobil Corporation	4.23%	03/19/2040	7,554,175
6,367,000	FedEx Corporation	4.75%	11/15/2045	7,955,447
990,000	Ferrellgas Escrow LLC	5.38% (a)	04/01/2026	982,684
3,535,000	Flowers Foods, Inc.	2.40%	03/15/2031	3,544,789
605,000	Ford Motor Company	9.00%	04/22/2025	746,658
1,535,000	Ford Motor Company	7.45%	07/16/2031	2,020,444
2,900,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	3,135,625
1,670,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	1,704,452
7,605,000	Ford Motor Credit Company LLC (3 Month LIBOR USD + 1.24%)	1.39%	02/15/2023	7,578,915
7,870,000	Fortinet, Inc.	1.00%	03/15/2026	7,801,763
760,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (a)	05/01/2028	792,300
1,535,000	Front Range BidCo, Inc.	4.00% (a)	03/01/2027	1,526,358
720,000	Front Range BidCo, Inc.	6.13% (a)	03/01/2028	736,301
390,000	Frontier Communications Corporation	5.88% (a)	10/15/2027	418,275
800,000	Frontier Communications Corporation	5.00% (a)	05/01/2028	828,064
450,000	Frontier Communications Corporation	6.75% (a)	05/01/2029	479,371
100,392	Frontier Communications Corporation	5.88%	11/01/2029	102,360
490,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	535,862
1,455,000	Gates Global LLC	6.25% (a)	01/15/2026	1,529,045
1,140,000	GCI LLC	4.75% (a)	10/15/2028	1,169,070
6,335,000	General Electric Company	5.88%	01/14/2038	8,633,865
4,830,000	General Electric Company	6.88%	01/10/2039	7,243,569
6,205,000	General Motors Financial Company	3.95%	04/13/2024	6,679,218



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,645,000	General Motors Financial Company (3 Month LIBOR USD + 0.99%)	1.18%	01/05/2023	13,773,311
8,185,000	Georgia Power Company	2.20%	09/15/2024	8,523,516
12,700,000	Georgia Power Company	3.25%	03/15/2051	12,844,394
705,000	Global Access, Inc.	5.00% (a)	07/15/2029	705,000
1,846,960	Global Aircraft Leasing Company (7.25% PIK)	6.50% (a)	09/15/2024	1,858,550
1,035,000	Golden Entertainment, Inc.	7.63% (a)	04/15/2026	1,103,584
2,445,000	Golden Nugget, Inc.	6.75% (a)	10/15/2024	2,473,044
500,000	Golden Nugget, Inc.	8.75% (a)	10/01/2025	529,475
18,188,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.17%)	1.33%	05/15/2026	18,679,277
5,510,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.82%)	0.87%	09/10/2027	5,499,972
1,230,000	Goodyear Tire & Rubber Company	5.25% (a)	07/15/2031	1,286,887
615,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	633,262
1,510,000	Gray Television, Inc.	7.00% (a)	05/15/2027	1,637,610
1,295,000	Griffon Corporation	5.75%	03/01/2028	1,380,036
420,000	Group 1 Automotive, Inc.	4.00% (a)	08/15/2028	427,902
1,090,000	GTT Communications, Inc.	7.88% (a)	12/31/2024	102,613
495,971	Gulfport Energy Corporation	8.00% (a)	05/17/2026	530,416
1,695,000	Gulfport Escrow	0.00%	05/15/2025	80,512
4,305,000	Halliburton Company	2.92%	03/01/2030	4,477,689
3,288,000	Halliburton Company	5.00%	11/15/2045	4,012,723
5,240,000	HCA, Inc.	4.13%	06/15/2029	5,904,912
1,805,000	Health Care Service Corporation and Mutual Legal Reserve Company	3.20% (a)	06/01/2050	1,862,417
1,540,000	Hess Midstream Operations LP	5.63% (a)	02/15/2026	1,608,145
1,075,000	Hess Midstream Operations LP	5.13% (a)	06/15/2028	1,129,035
985,000	Hexion, Inc.	7.88% (a)	07/15/2027	1,063,903
975,000	Hightower Holding LLC	6.75% (a)	04/15/2029	996,450
1,797,000	HilCorporationEnergy LP	6.25% (a)	11/01/2028	1,914,263
315,000	HilCorporationEnergy LP	5.75% (a)	02/01/2029	328,830
930,000	Hillman Group, Inc.	6.38% (a)	07/15/2022	931,767
80,000	Hilton Domestic Operating Company, Inc.	5.38% (a)	05/01/2025	84,442
90,000	Hilton Domestic Operating Company, Inc.	5.75% (a)	05/01/2028	97,619
5,830,000	Home Depot, Inc.	3.90%	06/15/2047	6,933,844
2,410,000	Horizon Pharma USA, Inc.	5.50% (a)	08/01/2027	2,562,433
14,325,000	Hyundai Capital America	2.65% (a)	02/10/2025	15,008,884
660,000	Hyundai Capital America	1.80% (a)	10/15/2025	670,468
1,890,000	IAA, Inc.	5.50% (a)	06/15/2027	1,987,751
2,405,000	Icahn Enterprises LP	6.25%	05/15/2026	2,555,794
1,300,000	Icahn Enterprises LP	5.25%	05/15/2027	1,344,070
230,000	iHeartCommunications, Inc.	8.38%	05/01/2027	246,677
960,000	iHeartCommunications, Inc.	5.25% (a)	08/15/2027	1,005,504
5,170,000	illumina, Inc.	0.55%	03/23/2023	5,179,581
1,115,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	1,245,477
1,215,000	Indigo Natural Resources LLC	5.38% (a)	02/01/2029	1,271,242
1,435,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	1,515,805

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,054,000	IRB Holding Corporation	6.75% (a)	02/15/2026	2,129,998
1,380,000	Iron Mountain, Inc.	4.88% (a)	09/15/2029	1,426,368
850,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	861,688
1,000,000	iStar, Inc.	4.75%	10/01/2024	1,053,800
875,000	Jazz Securities DAC	4.38% (a)	01/15/2029	908,294
600,000	JBS Finance, Inc.	5.50% (a)	01/15/2030	671,820
645,000	JBS USA Finance, Inc.	3.75% (a)	12/01/2031	660,803
2,160,000	JELD-WEN, Inc.	4.63% (a)	12/15/2025	2,205,911
9,885,000	JP Morgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	10,180,339
6,220,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.02%)	2.07%	06/01/2029	6,274,934
6,605,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.25%)	2.58%	04/22/2032	6,783,488
1,415,000	KAR Auction Services, Inc.	5.13% (a)	06/01/2025	1,453,842
6,777,000	Keurig Dr Pepper, Inc.	3.80%	05/01/2050	7,653,919
10,619,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	15,213,756
1,445,000	Kraft Heinz Foods Company	5.00%	07/15/2035	1,776,891
4,000,000	Kraft Heinz Foods Company	5.20%	07/15/2045	4,975,066
2,385,000	Kraton Polymers LLC	4.25% (a)	12/15/2025	2,439,974
1,475,000	Kratos Defense & Security Solutions, Inc.	6.50% (a)	11/30/2025	1,549,886
1,415,000	LBM Acquisition LLC	6.25% (a)	01/15/2029	1,427,664
730,000	LD Holdings Group LLC	6.50% (a)	11/01/2025	750,477
185,000	LD Holdings Group LLC	6.13% (a)	04/01/2028	185,318
1,300,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	1,319,500
1,015,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	1,059,406
530,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	516,088
1,320,000	LifePoint Health, Inc.	4.38% (a)	02/15/2027	1,337,820
895,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	873,891
985,000	Ligado Networks LLC (15.50% PIK )	15.50% (a)	11/01/2023	972,904
1,360,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	1,431,461
2,990,000	Live Nation Entertainment, Inc.	5.63% (a)	03/15/2026	3,119,707
650,000	Live Nation Entertainment, Inc.	6.50% (a)	05/15/2027	723,304
560,000	Logan Merger Sub, Inc.	5.50% (a)	09/01/2027	580,748
1,100,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	1,142,185
1,235,000	M/I Homes, Inc.	4.95%	02/01/2028	1,291,347
1,030,000	Madison IAQ LLC	4.13% (a)	06/30/2028	1,041,588
1,010,000	Madison IAQ LLC	5.88% (a)	06/30/2029	1,028,938
560,000	Magic Mergeco, Inc.	7.88% (a)	05/01/2029	578,200
12,569,000	Marathon Petroleum Corporation	5.13%	12/15/2026	14,789,300
7,250,000	Marriott International, Inc.	3.13%	06/15/2026	7,707,075
1,925,000	Marriott Ownership Resorts, Inc.	6.50%	09/15/2026	2,002,116
13,510,000	Marvell Technology, Inc.	4.20% (a)	06/22/2023	14,367,995
2,250,000	Masonite International Corporation	5.75% (a)	09/15/2026	2,335,928
1,085,000	Match Group, Inc.	5.00% (a)	12/15/2027	1,144,257
590,000	Match Group, Inc.	4.63% (a)	06/01/2028	614,703
1,520,000	Matterhorn Merger Sub LLC	8.50% (a)	06/01/2026	1,589,472

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,880,000	McDonald's Corporation	3.60%	07/01/2030	7,743,397
5,880,000	McDonald's Corporation	4.45%	03/01/2047	7,233,190
1,150,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	1,134,101
50,000	Metropolitan Edison Company	4.00% (a)	04/15/2025	53,028
1,710,000	MGM Growth Properties Operating Partnership LP	5.75%	02/01/2027	1,905,256
1,495,000	MGM Resorts International	6.75%	05/01/2025	1,603,335
755,000	MGM Resorts International	5.75%	06/15/2025	833,520
2,065,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	2,070,163
4,785,000	Mondelez International, Inc.	1.88%	10/15/2032	4,642,612
6,255,000	Monongahela Power Company	5.40% (a)	12/15/2043	8,222,885
12,769,000	Morgan Stanley (3 Month LIBOR USD + 1.34%)	3.59%	07/22/2028	14,153,646
5,700,000	Morgan Stanley (Secured Overnight Financing Rate + 0.53%)	0.79%	05/30/2025	5,683,960
1,272,000	Moss Creek Resources Holdings, Inc.	7.50% (a)	01/15/2026	1,184,556
2,050,000	MPH Acquisition Holdings LLC	5.75% (a)	11/01/2028	2,062,782
1,250,000	MPLX LP	4.00%	03/15/2028	1,398,041
3,720,000	MPT Operating Partnership LP	5.00%	10/15/2027	3,948,185
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	990,276
1,020,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	1,001,655
1,160,000	National FINL Partners Corporation	6.88% (a)	08/15/2028	1,224,647
3,675,000	National Retail Properties, Inc.	2.50%	04/15/2030	3,743,643
235,000	Nationstar Mortgage Holdings, Inc.	6.00% (a)	01/15/2027	243,996
1,325,000	Nationstar Mortgage Holdings, Inc.	5.50% (a)	08/15/2028	1,338,422
2,795,000	Navient Corporation	6.50%	06/15/2022	2,917,840
955,000	Navient Corporation	5.00%	03/15/2027	990,096
1,935,000	NCL Corporation	3.63% (a)	12/15/2024	1,871,193
1,185,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	1,243,912
345,000	NESCO Holdings II, Inc.	5.50% (a)	04/15/2029	360,525
7,668,000	NetApp, Inc.	1.88%	06/22/2025	7,889,499
860,000	Netflix, Inc.	5.88%	02/15/2025	995,687
765,000	Netflix, Inc.	5.38% (a)	11/15/2029	930,199
550,000	Netflix, Inc.	4.88% (a)	06/15/2030	655,699
1,025,000	Nexstar Broadcasting, Inc.	5.63% (a)	07/15/2027	1,087,781
7,092,000	NextEra Energy Capital Holdings, Inc.	3.55%	05/01/2027	7,842,749
3,500,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	3,530,259
845,000	NFP Corporation	4.88% (a)	08/15/2028	859,813
1,950,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	2,049,938
1,170,000	NGL Energy Partners LP	7.50%	04/15/2026	1,069,965
2,615,000	NGPL PipeCo LLC	3.25% (a)	07/15/2031	2,697,814
3,865,000	NiSource, Inc.	3.60%	05/01/2030	4,284,773
8,815,000	Northrop Grumman Corporation	5.15%	05/01/2040	11,590,965
775,000	Novelis Corporation	4.75% (a)	01/30/2030	814,719
5,000,000	NRG Energy, Inc.	2.00% (a)	12/02/2025	5,074,218
1,715,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	1,687,474
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,793,550
1,130,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	1,179,697
820,000	Occidental Petroleum Corporation	8.00%	07/15/2025	983,000

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,070,000	Occidental Petroleum Corporation	3.50%	08/15/2029	2,080,184
1,960,000	Occidental Petroleum Corporation	6.63%	09/01/2030	2,354,450
1,675,000	Occidental Petroleum Corporation	6.13%	01/01/2031	1,972,782
650,000	Occidental Petroleum Corporation	6.45%	09/15/2036	777,992
660,000	Occidental Petroleum Corporation	6.60%	03/15/2046	785,902
1,565,000	Office Properties Income Trust	2.65%	06/15/2026	1,589,428
1,750,000	Omega Healthcare Investors, Inc.	3.25%	04/15/2033	1,748,366
3,510,000	Omnicom Group, Inc.	2.60%	08/01/2031	3,571,001
4,060,000	ONEOK, Inc.	3.40%	09/01/2029	4,327,175
265,000	OPE KAG Finance Sub, Inc.	7.88% (a)	07/31/2023	265,265
10,255,000	Oracle Corporation	3.85%	04/01/2060	10,916,215
1,720,000	Organon & Company	5.13% (a)	04/30/2031	1,774,094
136,000	Ortho Clinical Diagnostics, Inc.	7.38% (a)	06/01/2025	146,583
1,116,000	Ortho-Clinical Diagnostics, Inc.	7.25% (a)	02/01/2028	1,221,183
1,145,000	Ovintiv, Inc.	7.38%	11/01/2031	1,522,183
6,315,000	Owens Corning	4.40%	01/30/2048	7,498,662
6,600,000	Owl Rock Capital Corporation	2.63%	01/15/2027	6,622,714
8,595,000	Pacific Gas and Electric Company	1.37%	03/10/2023	8,595,611
7,853,000	Pacific Gas and Electric Company	2.50%	02/01/2031	7,371,527
6,235,000	Packaging Corporation of America	3.40%	12/15/2027	6,858,538
1,301,000	Panther BF Aggregator LP	6.25% (a)	05/15/2026	1,387,595
745,000	Panther BF Aggregator LP	8.50% (a)	05/15/2027	813,130
2,235,000	Par Petroleum Finance Corporation	7.75% (a)	12/15/2025	2,256,098
875,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	906,238
3,045,000	Patterson-UTI Energy, Inc.	3.95%	02/01/2028	3,083,977
565,000	PBF Holding Company LLC	6.00%	02/15/2028	387,754
544,000	Peabody Energy Corporation (6.00% + 2.50% PIK)	8.50% (a)	12/31/2024	411,724
2,085,000	Penn National Gaming, Inc.	5.63% (a)	01/15/2027	2,168,400
940,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	941,175
1,385,000	PennyMac Financial Services, Inc.	5.38% (a)	10/15/2025	1,461,819
745,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	718,798
6,620,000	Penske Truck Leasing Company	4.20% (a)	04/01/2027	7,464,645
1,915,000	Performance Food Group, Inc.	5.50% (a)	10/15/2027	2,015,202
1,975,000	PetSmart, Inc.	4.75% (a)	02/15/2028	2,054,000
1,545,000	PetSmart, Inc.	7.75% (a)	02/15/2029	1,705,294
650,000	PG&E Corporation	5.00%	07/01/2028	658,083
613,000	PIC AU Holdings LLC	10.00% (a)	12/31/2024	613,282
1,200,000	Pike Corporation	5.50% (a)	09/01/2028	1,251,426
1,435,000	Pilgrim's Pride Corporation	5.88% (a)	09/30/2027	1,530,141
10,462,000	Pioneer Natural Resources Corporation	1.90%	08/15/2030	10,088,971
430,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	462,115
1,785,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	1,817,273
1,095,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	1,166,197
810,000	Providence Service Corporation	5.88% (a)	11/15/2025	868,794
5,905,000	Prudential Financial, Inc.	3.91%	12/07/2047	6,876,535
10,235,000	PSEG Power LLC	3.85%	06/01/2023	10,870,979

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
105,000	Rackspace Technology Global, Inc.	5.38% (a)	12/01/2028	107,756
950,000	Radiate Finance, Inc.	4.50% (a)	09/15/2026	985,696
355,000	Radiate Finance, Inc.	6.50% (a)	09/15/2028	373,462
1,520,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	1,685,254
940,000	Rattler Midstream LP	5.63% (a)	07/15/2025	989,350
490,000	Real Hero Merger Sub 2, Inc.	6.25% (a)	02/01/2029	508,914
895,000	Realogy Group LLC	7.63% (a)	06/15/2025	971,934
915,000	Realogy Group LLC	5.75% (a)	01/15/2029	957,813
975,000	Rent-A-Center, Inc.	6.38% (a)	02/15/2029	1,048,856
1,241,000	Resideo Funding, Inc.	6.13% (a)	11/01/2026	1,307,133
16,420,000	Roper Technologies, Inc.	1.75%	02/15/2031	15,794,771
8,145,000	Royalty Pharma PLC	3.30% (a)	09/02/2040	8,217,114
1,410,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	1,476,284
6,428,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	7,430,572
655,000	Sabre Global, Inc.	9.25% (a)	04/15/2025	780,586
1,580,000	Schweitzer-Mauduit International, Inc.	6.88% (a)	10/01/2026	1,678,260
590,000	Science Applications International Corporation	4.88% (a)	04/01/2028	620,872
1,820,000	Scientific Games International, Inc.	5.00% (a)	10/15/2025	1,883,982
735,000	Scientific Games International, Inc.	8.25% (a)	03/15/2026	789,192
440,000	SCIH Salt Holdings, Inc.	6.63% (a)	05/01/2029	441,650
1,450,000	Scotts Miracle-Gro Company	4.50%	10/15/2029	1,509,276
1,145,000	Scripps Escrow, Inc.	5.88% (a)	07/15/2027	1,187,102
440,000	Scripps Escrow, Inc.	3.88% (a)	01/15/2029	437,144
600,000	Seagate HDD Cayman	3.38% (a)	07/15/2031	580,599
1,900,000	SEG Holding LLC	5.63% (a)	10/15/2028	1,997,755
2,895,000	Select Medical Corporation	6.25% (a)	08/15/2026	3,089,862
2,022,000	Silgan Holdings, Inc.	4.13%	02/01/2028	2,101,040
6,770,000	Simon Property Group LP	2.45%	09/13/2029	6,971,090
1,100,000	Sirius XM Radio, Inc.	5.50% (a)	07/01/2029	1,200,045
690,000	Sirius XM Radio, Inc.	4.13% (a)	07/01/2030	697,807
2,520,000	Six Flags Entertainment Corporation	4.88% (a)	07/31/2024	2,548,350
840,000	Six Flags Theme Parks, Inc.	7.00% (a)	07/01/2025	906,381
12,656,000	Smithfield Foods, Inc.	4.25% (a)	02/01/2027	13,859,937
5,220,000	Southern Company (5 Year CMT Rate + 2.92%)	3.75%	09/15/2051	5,259,933
7,820,000	Southwest Airlines Company	4.75%	05/04/2023	8,391,502
1,230,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	1,307,459
1,225,000	Spectrum Brands, Inc.	3.88% (a)	03/15/2031	1,207,917
850,000	Springleaf Finance Corporation	6.88%	03/15/2025	960,373
280,000	Springleaf Finance Corporation	7.13%	03/15/2026	326,469
390,000	Springleaf Finance Corporation	6.63%	01/15/2028	448,434
825,000	Springleaf Finance Corporation	5.38%	11/15/2029	899,036
3,965,000	Sprint Capital Corporation	6.88%	11/15/2028	5,090,069
975,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	998,156
1,490,000	SRS Distribution, Inc.	6.13% (a)	07/01/2029	1,536,831
960,000	Staples, Inc.	7.50% (a)	04/15/2026	995,520
480,000	Staples, Inc.	10.75% (a)	04/15/2027	489,396



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,745,000	Stevens Holding Company, Inc.	6.13% (a)	10/01/2026	1,877,550
995,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	1,019,875
2,608,000	SunCoke Energy Partners Finance Corporation	7.50% (a)	06/15/2025	2,709,842
1,550,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	1,550,000
1,910,000	Sunoco LP	5.50%	02/15/2026	1,974,654
1,010,000	Sunoco LP	6.00%	04/15/2027	1,059,616
475,000	Sunoco LP	4.50% (a)	05/15/2029	484,747
12,810,000	Synchrony Financial	3.95%	12/01/2027	14,290,853
11,135,000	Sysco Corporation	3.30%	02/15/2050	11,216,227
800,000	Targa Resources Partners Finance Corporation	6.50%	07/15/2027	869,488
2,090,000	Targa Resources Partners Finance Corporation	4.88% (a)	02/01/2031	2,265,278
7,335,000	Teledyne Technologies, Inc.	2.25%	04/01/2028	7,473,732
3,600,000	Tempo Acquisition LLC	6.75% (a)	06/01/2025	3,660,768
735,000	Tempur Sealy International, Inc.	4.00% (a)	04/15/2029	746,459
1,930,000	Tenet Healthcare Corporation	6.25% (a)	02/01/2027	2,016,850
750,000	Tenet Healthcare Corporation	5.13% (a)	11/01/2027	787,526
2,200,000	Tenet Healthcare Corporation	6.13% (a)	10/01/2028	2,350,678
1,755,000	Tenet Healthcare Corporation	4.25% (a)	06/01/2029	1,779,131
1,215,000	Tenneco, Inc.	5.13% (a)	04/15/2029	1,250,168
520,000	Terrier Media Buyer, Inc.	8.88% (a)	12/15/2027	563,584
3,715,000	Texas Instruments, Inc.	1.75%	05/04/2030	3,699,185
9,425,000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	12,642,388
7,520,000	T-Mobile USA, Inc.	2.25%	02/15/2026	7,585,800
505,000	T-Mobile USA, Inc.	3.38% (a)	04/15/2029	522,384
640,000	T-Mobile USA, Inc.	3.38%	04/15/2029	662,031
555,000	T-Mobile USA, Inc.	2.88%	02/15/2031	551,531
655,000	TMS International Corporation	6.25% (a)	04/15/2029	688,569
460,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	492,775
340,000	TransDigm, Inc.	8.00% (a)	12/15/2025	368,319
2,205,000	TransDigm, Inc.	6.25% (a)	03/15/2026	2,329,031
1,190,000	TransDigm, Inc.	5.50%	11/15/2027	1,242,063
1,050,000	TransDigm, Inc.	4.88% (a)	05/01/2029	1,061,288
2,120,000	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	2,133,674
1,177,000	Transocean Proteus Ltd.	6.25% (a)	12/01/2024	1,192,066
475,000	Transocean, Inc.	11.50% (a)	01/30/2027	508,250
1,320,000	Trident TPI Holdings, Inc.	6.63% (a)	11/01/2025	1,358,359
3,335,000	Triton Container International Ltd.	1.15% (a)	06/07/2024	3,329,360
1,155,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	1,159,464
495,000	Triumph Group, Inc.	6.25% (a)	09/15/2024	504,286
992,000	Triumph Group, Inc.	7.75%	08/15/2025	1,021,760
310,000	Tronox, Inc.	4.63% (a)	03/15/2029	313,484
2,355,000	Twin River Worldwide Holdings, Inc.	6.75% (a)	06/01/2027	2,512,597
1,265,000	Uber Technologies, Inc.	8.00% (a)	11/01/2026	1,366,655
700,000	Uber Technologies, Inc.	7.50% (a)	09/15/2027	770,214
440,000	United Airlines, Inc.	4.38% (a)	04/15/2026	456,029
1,470,000	United Airlines, Inc.	4.63% (a)	04/15/2029	1,523,288

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,365,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	1,471,729
1,270,000	United Rentals North America, Inc.	4.00%	07/15/2030	1,310,640
215,000	United Rentals North America, Inc.	3.88%	02/15/2031	219,031
950,000	Uniti Group LP	6.50% (a)	02/15/2029	953,700
1,185,000	Univision Communications, Inc.	6.63% (a)	06/01/2027	1,285,488
1,000,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	1,009,810
4,490,000	Upjohn, Inc.	1.65% (a)	06/22/2025	4,547,005
130,000	US Foods, Inc.	6.25% (a)	04/15/2025	137,963
1,020,000	US Foods, Inc.	4.75% (a)	02/15/2029	1,041,721
3,040,000	USA Compression Partners LP	6.88%	09/01/2027	3,253,651
1,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	1,080,634
12,882,000	Verizon Communications, Inc.	4.40%	11/01/2034	15,363,333
2,365,000	Verscend Escrow Corporation	9.75% (a)	08/15/2026	2,495,146
1,400,000	ViaSat, Inc.	6.50% (a)	07/15/2028	1,494,976
220,000	VICI Properties LP	3.75% (a)	02/15/2027	224,496
710,000	Victoria's Secret Company	4.63% (a)	07/15/2029	710,000
440,000	Viking Cruises Ltd.	13.00% (a)	05/15/2025	518,514
3,150,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	3,116,768
1,215,000	Viper Energy Partners LP	5.38% (a)	11/01/2027	1,269,195
1,320,000	Vizient, Inc.	6.25% (a)	05/15/2027	1,400,599
4,235,000	Vontier Corporation	2.40% (a)	04/01/2028	4,212,089
2,595,000	Vornado Realty LP	2.15%	06/01/2026	2,631,465
1,660,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	1,735,281
1,255,000	Waste Pro, Inc.	5.50% (a)	02/15/2026	1,299,979
68,000	Weatherford International Ltd.	11.00% (a)	12/01/2024	70,806
6,905,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	3.20%	06/17/2027	7,456,565
5,900,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	2.88%	10/30/2030	6,252,963
7,635,000	Welltower, Inc.	2.80%	06/01/2031	7,896,924
1,340,000	Western Midstream Operating LP	4.35%	02/01/2025	1,417,633
1,400,000	Western Midstream Operating LP	5.30%	02/01/2030	1,572,018
15,170,000	Western Union Company	2.75%	03/15/2031	15,144,003
525,000	WeWork Cos, Inc.	7.88% (a)	05/01/2025	549,281
740,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	749,816
1,600,000	William Carter Company	5.63% (a)	03/15/2027	1,688,064
11,740,000	Willis North America, Inc.	4.50%	09/15/2028	13,586,741
1,040,000	Wolverine Escrow LLC	9.00% (a)	11/15/2026	1,017,822
13,095,000	WRKCo, Inc.	3.75%	03/15/2025	14,300,133
1,215,000	Wyndham Hotels & Resorts	4.38% (a)	08/15/2028	1,265,119
845,000	XHR LP	6.38% (a)	08/15/2025	901,767
1,270,000	XHR LP	4.88% (a)	06/01/2029	1,312,863
610,000	Yum! Brands, Inc.	7.75% (a)	04/01/2025	665,199
1,245,000	Yum! Brands, Inc.	4.75% (a)	01/15/2030	1,349,474
<b>Total US Corporate Bonds (Cost \$1,569,102,021)</b>				<b>1,663,115,461</b>

**US Government and Agency Mortgage Backed Obligations - 13.0%**

395,027	Federal Home Loan Mortgage Corporation, Pool G01840	5.00%	07/01/2035	452,989
208,088	Federal Home Loan Mortgage Corporation, Pool G04817	5.00%	09/01/2038	238,464

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,926,499	Federal Home Loan Mortgage Corporation, Pool G08537	3.00%	07/01/2043	8,433,751
4,648,525	Federal Home Loan Mortgage Corporation, Pool G08622	3.00%	01/01/2045	4,899,400
4,565,091	Federal Home Loan Mortgage Corporation, Pool G08686	3.00%	01/01/2046	4,811,800
17,023,333	Federal Home Loan Mortgage Corporation, Pool G08701	3.00%	04/01/2046	17,942,098
1,078,454	Federal Home Loan Mortgage Corporation, Pool G08737	3.00%	12/01/2046	1,135,440
13,865,088	Federal Home Loan Mortgage Corporation, Pool G61645	4.00%	10/01/2048	14,781,204
1,402,018	Federal Home Loan Mortgage Corporation, Pool N70081	5.50%	07/01/2038	1,561,936
6,694,875	Federal Home Loan Mortgage Corporation, Pool Q33789	3.50%	06/01/2045	7,243,888
50,703,613	Federal Home Loan Mortgage Corporation, Pool RA3515	2.50%	09/01/2050	52,602,560
28,865,176	Federal Home Loan Mortgage Corporation, Pool RB5094	1.50%	01/01/2041	28,765,371
6,837,307	Federal Home Loan Mortgage Corporation, Pool RC1060	2.50%	09/01/2034	7,239,737
9,075,657	Federal Home Loan Mortgage Corporation, Pool SB0048	3.00%	08/01/2034	9,616,019
11,643,670	Federal Home Loan Mortgage Corporation, Pool SB8092	1.50%	03/01/2036	11,795,247
24,220,610	Federal Home Loan Mortgage Corporation, Pool SD0035	3.00%	04/01/2047	25,589,024
1,244,844	Federal Home Loan Mortgage Corporation, Pool T60854	3.50%	09/01/2042	1,296,506
322,972	Federal Home Loan Mortgage Corporation, Pool U60299	4.00%	11/01/2040	351,610
6,682,435	Federal Home Loan Mortgage Corporation, Pool V83144	4.00%	04/01/2047	7,182,243
17,325,828	Federal Home Loan Mortgage Corporation, Pool ZT1827	3.00%	07/01/2047	18,228,581
42,461	Federal Home Loan Mortgage Corporation, Series 2692-SC (-2 x 1 Month LIBOR USD + 13.29%, 13.29% Cap)	13.14% (l)	07/15/2033	55,957
1,148,866	Federal Home Loan Mortgage Corporation, Series 2722-PS (-1 x 1 Month LIBOR USD + 9.89%, 9.89% Cap)	9.81% (l)	12/15/2033	1,432,698
59,532	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	67,614
124,492	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.43% (i)(l)	07/15/2035	22,599
59,506	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	6.66% (i)(l)	10/15/2035	9,274
194,032	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	221,678
16,884	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	18,322
221,148	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	252,606
68,630	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	6.01% (i)(l)	02/15/2037	10,193
164,844	Federal Home Loan Mortgage Corporation, Series 3382-SB (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.93% (i)(l)	11/15/2037	22,937
170,235	Federal Home Loan Mortgage Corporation, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	6.32% (i)(l)	11/15/2037	21,738
205,954	Federal Home Loan Mortgage Corporation, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	6.11% (i)(l)	02/15/2038	26,427
26,558	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.58% (i)(l)	03/15/2038	3,415
26,558	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.58% (i)(l)	03/15/2038	3,328
91,795	Federal Home Loan Mortgage Corporation, Series 3524-LB	3.44% (i)	06/15/2038	98,218
11,991,756	Federal Home Loan Mortgage Corporation, Series 355-300	3.00%	08/15/2047	12,637,780
84,769	Federal Home Loan Mortgage Corporation, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.88% (i)(l)	08/15/2039	9,519
142,145	Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.93% (i)(l)	10/15/2049	20,439
37,182,777	Federal Home Loan Mortgage Corporation, Series 358-300	3.00%	10/15/2047	39,553,471

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
161,111	Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.28% (i)(l)	03/15/2032	24,490
657,184	Federal Home Loan Mortgage Corporation, Series 3626-AZ	5.50%	08/15/2036	757,861
224,889	Federal Home Loan Mortgage Corporation, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	5.70% (i)(l)	05/15/2040	42,198
168,288	Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50%	08/15/2036	194,394
1,718,837	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	1,898,038
954,490	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	1,031,081
279,829	Federal Home Loan Mortgage Corporation, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.35% (l)	01/15/2041	295,767
1,755,831	Federal Home Loan Mortgage Corporation, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap)	9.71% (l)	01/15/2041	2,101,202
663,837	Federal Home Loan Mortgage Corporation, Series 3806-CZ	5.50%	07/15/2034	765,244
631,848	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	02/15/2031	678,421
898,520	Federal Home Loan Mortgage Corporation, Series 3818-CZ	4.50%	03/15/2041	1,014,392
708,108	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	817,857
2,032,905	Federal Home Loan Mortgage Corporation, Series 3824-EY	3.50%	03/15/2031	2,195,994
251,282	Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	12.98% (l)	02/15/2041	352,472
1,055,753	Federal Home Loan Mortgage Corporation, Series 3863-ZA	5.50%	08/15/2034	1,209,819
4,192,650	Federal Home Loan Mortgage Corporation, Series 3889-VZ	4.00%	07/15/2041	4,525,670
2,990,203	Federal Home Loan Mortgage Corporation, Series 3910-GZ	5.00%	08/15/2041	3,433,272
25,026,855	Federal Home Loan Mortgage Corporation, Series 3967-ZP	4.00% (m)	09/15/2041	28,218,062
1,232,373	Federal Home Loan Mortgage Corporation, Series 3972-AZ	3.50%	12/15/2041	1,290,679
10,173,454	Federal Home Loan Mortgage Corporation, Series 4096-DZ	3.50% (m)	08/15/2042	10,742,631
13,252,881	Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.00%	02/15/2043	13,761,771
3,468,828	Federal Home Loan Mortgage Corporation, Series 4291-MS (-1 x 1 Month LIBOR USD + 5.90%, 5.90% Cap)	5.83% (i)(l)	01/15/2054	631,322
20,363,938	Federal Home Loan Mortgage Corporation, Series 4341-AZ	3.00% (m)	05/15/2044	21,199,138
460,073	Federal Home Loan Mortgage Corporation, Series 4377-A	3.00%	06/15/2039	459,969
2,023,916	Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	2,048,428
14,353,184	Federal Home Loan Mortgage Corporation, Series 4413-AZ	3.50%	11/15/2044	15,038,939
7,144,753	Federal Home Loan Mortgage Corporation, Series 4427-MA	3.00%	02/15/2034	7,527,895
6,328,443	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	6,501,360
17,663,099	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	18,502,918
6,370,336	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	6,500,285
25,133,540	Federal Home Loan Mortgage Corporation, Series 4542-AC	2.70%	01/15/2045	26,366,129
27,630,584	Federal Home Loan Mortgage Corporation, Series 4750-PA	3.00%	07/15/2046	28,455,280
21,218,214	Federal Home Loan Mortgage Corporation, Series 4752-PL	3.00%	09/15/2046	21,877,451
1,698,595	Federal Home Loan Mortgage Corporation, Series 4951-EA	2.50%	09/15/2044	1,774,340
252,893	Federal Home Loan Mortgage Corporation, Series R003-ZA	5.50%	10/15/2035	292,339
77,960	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	88,715
66,004	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	75,520
538,506	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	615,644
265,589	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	303,716
371,092	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	424,412
87,360	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	96,235
454,305	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	519,021

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
406,360	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	436,982
33,636	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	35,625
12,210	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	13,137
698,405	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	750,765
10,045,200	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	10,548,931
7,770,710	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	8,417,607
292,080	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	317,181
208,205	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	226,106
7,555	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	8,113
3,682,220	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	3,832,656
1,919,730	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	1,978,678
6,395,121	Federal National Mortgage Association, Pool AL9238	3.00%	10/01/2041	6,738,438
1,868,987	Federal National Mortgage Association, Pool AL9445	3.00%	07/01/2031	1,978,390
12,510,582	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	12,947,684
4,594,199	Federal National Mortgage Association, Pool AS7724	2.50%	08/01/2046	4,772,487
15,383,652	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	16,418,294
11,587,388	Federal National Mortgage Association, Pool BD8013	2.50%	09/01/2046	12,036,306
4,800,000	Federal National Mortgage Association, Pool BL3973	2.32%	10/01/2031	5,071,484
3,021,907	Federal National Mortgage Association, Pool BL4357	2.31%	10/01/2029	3,208,065
12,425,000	Federal National Mortgage Association, Pool BL4409	2.39%	10/01/2031	13,206,887
15,640,000	Federal National Mortgage Association, Pool BL4419	2.14%	10/01/2029	16,387,272
39,950,000	Federal National Mortgage Association, Pool BL4421	2.14%	10/01/2029	41,858,791
25,972,000	Federal National Mortgage Association, Pool BL4424	2.14%	10/01/2029	27,212,929
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	30,078,606
32,930,000	Federal National Mortgage Association, Pool BL4592	2.28%	11/01/2029	34,736,817
49,345,000	Federal National Mortgage Association, Pool BL5156	2.37%	12/01/2029	52,407,327
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	19,128,722
4,900,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	4,911,837
3,200,692	Federal National Mortgage Association, Pool BM4094	3.00%	03/01/2043	3,385,256
19,135,604	Federal National Mortgage Association, Pool BM6089	3.50%	12/01/2044	20,673,882
10,629,952	Federal National Mortgage Association, Pool BN7712	2.50%	08/01/2034	11,232,534
12,089,927	Federal National Mortgage Association, Pool CA3903	3.00%	07/01/2034	12,797,978
10,486,849	Federal National Mortgage Association, Pool CA4508	2.50%	11/01/2034	11,063,271
107,418,890	Federal National Mortgage Association, Pool CA7743	2.50%	11/01/2050	112,350,435
16,806,399	Federal National Mortgage Association, Pool FM1000	3.00%	04/01/2047	17,634,648
13,533,021	Federal National Mortgage Association, Pool FM6061	2.00%	02/01/2051	13,736,788
4,012,316	Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	4,175,588
6,637,288	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	6,841,002
2,888,646	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	2,977,173
16,317,708	Federal National Mortgage Association, Pool MA2806	3.00%	11/01/2046	17,264,002
69,360,788	Federal National Mortgage Association, Pool MA4165	2.00%	10/01/2050	69,670,878
33,971,507	Federal National Mortgage Association, Pool MA4237	2.00%	01/01/2051	34,333,967
13,272,734	Federal National Mortgage Association, Pool MA4281	2.00%	03/01/2051	13,414,600
188,399	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	215,477
1,318,693	Federal National Mortgage Association, Series 2005-20-QH	5.00%	03/25/2035	1,498,781



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
248,677	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.49% (i)(l)	10/25/2036	48,804
105,124	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.66% (i)(l)	07/25/2036	18,003
77,730	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (i)(l)	05/25/2037	10,709
975,630	Federal National Mortgage Association, Series 2007-30-FS (-5 x 1 Month LIBOR USD + 29.83%, 29.83% Cap)	29.40% (l)	04/25/2037	1,581,180
379,357	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	6.35% (i)(l)	04/25/2037	76,143
62,664	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	69,501
29,598	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (i)(l)	07/25/2038	3,737
283,256	Federal National Mortgage Association, Series 2009-111-EZ	5.00%	01/25/2040	323,183
8,624	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (i)(l)	01/25/2040	1,570
42,669	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	46,935
36,298	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.86% (i)(l)	07/25/2039	5,684
105,017	Federal National Mortgage Association, Series 2009-62-PS (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.01% (i)(l)	08/25/2039	11,898
665,224	Federal National Mortgage Association, Series 2009-77-ZA	4.50%	10/25/2039	739,518
143,548	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	158,706
51,814	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	54,842
174,848	Federal National Mortgage Association, Series 2010-112-ZA	4.00%	10/25/2040	183,620
128,485	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.41% (i)(l)	10/25/2040	16,714
29,336	Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.72% (l)	12/25/2040	40,466
27,910	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.91% (i)(l)	04/25/2040	2,864
26,669	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	4.84% (i)(l)	04/25/2040	3,109
121,637	Federal National Mortgage Association, Series 2010-35-SP (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.26% (i)(l)	04/25/2050	18,710
17,652	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.36% (i)(l)	04/25/2040	2,655
1,018,908	Federal National Mortgage Association, Series 2010-37-MY	4.50%	04/25/2040	1,086,155
156,955	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.91% (i)(l)	01/25/2040	23,698
339,764	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	388,753
127,639	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	145,537
137,012	Federal National Mortgage Association, Series 2010-7-PE	5.00%	02/25/2040	156,012
56,500	Federal National Mortgage Association, Series 2010-90-GS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (i)(l)	08/25/2040	7,769
41,003	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	24.54% (l)	09/25/2040	67,080
2,027,851	Federal National Mortgage Association, Series 2011-141-PZ	4.00%	01/25/2042	2,226,079
566,693	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	591,036
556,998	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	596,053
673,308	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	750,559



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
27,395,910	Federal National Mortgage Association, Series 2013-45-LZ	3.00% (m)	05/25/2043	29,792,011
25,905,430	Federal National Mortgage Association, Series 2013-6-ZB	3.00%	02/25/2043	26,283,991
977,686	Federal National Mortgage Association, Series 2014-55-MA	3.00%	10/25/2039	982,767
28,186,604	Federal National Mortgage Association, Series 2014-70-VZ	3.00% (m)	11/25/2044	30,060,269
9,435,099	Federal National Mortgage Association, Series 2014-73-CZ	3.00% (m)	11/25/2044	10,108,867
12,802,693	Federal National Mortgage Association, Series 2015-9-HA	3.00%	01/25/2045	13,600,520
5,726,054	Federal National Mortgage Association, Series 2016-55-EA	1.75%	07/25/2043	5,740,153
5,411,723	Federal National Mortgage Association, Series 2017-46-ZL	3.50% (m)	06/25/2057	6,096,122
1,677,113	Federal National Mortgage Association, Series 2017-86-MA	3.00%	04/25/2046	1,738,606
18,076,666	Federal National Mortgage Association, Series 2018-21-IO	3.00% (i)	04/25/2048	1,770,145
28,440,608	Federal National Mortgage Association, Series 2018-21-PO	0.00% (j)	04/25/2048	26,608,896
20,302,125	Federal National Mortgage Association, Series 2018-27-JA	3.00%	12/25/2047	21,129,579
13,638,033	Federal National Mortgage Association, Series 2018-35-IO	3.00% (i)	05/25/2048	1,431,351
52,318,982	Federal National Mortgage Association, Series 2018-35-PO	0.00% (j)	05/25/2048	48,027,779
22,113,555	Federal National Mortgage Association, Series 2018-36-A	3.00%	06/25/2048	23,103,444
14,422,041	Federal National Mortgage Association, Series 2018-39-AB	3.00%	06/25/2048	15,106,404
4,212,773	Federal National Mortgage Association, Series 2019-67-GA	3.00%	02/25/2045	4,377,409
158,558	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	5.36% (i)(l)	11/25/2039	33,833
8,372,111	Federal Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% (c)	11/25/2057	8,993,836
20,088,498	Federal Seasoned Credit Risk Transfer Trust, Series 2019-4-M55D	4.00%	02/25/2059	22,088,087
65,354	Government National Mortgage Association, Pool 752494	5.50%	09/20/2039	72,211
138,082	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	6.17% (i)(l)	08/20/2033	21,916
72,254	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.96% (i)(l)	09/20/2038	8,926
926,591	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	1,013,120
1,064,803	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	1,167,162
1,037,179	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	1,137,980
1,336,118	Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	1,520,051
3,383,613	Government National Mortgage Association, Series 2010-113-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.96% (i)(l)	09/20/2040	696,257
138,948	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	153,618
1,916,064	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	2,056,604
5,798,082	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	6,465,024
4,942,538	Government National Mortgage Association, Series 2013-117-MS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (i)(l)	02/20/2043	494,889
3,147,137	Government National Mortgage Association, Series 2013-122-SB (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.03% (i)(l)	08/16/2043	519,241
13,180,383	Government National Mortgage Association, Series 2013-169-SE (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.98% (i)(l)	11/16/2043	2,686,460
4,612,384	Government National Mortgage Association, Series 2014-102-TS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.51% (i)(l)	07/20/2044	858,837
3,981,102	Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.11% (i)(l)	08/20/2044	717,897
3,483,465	Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.11% (i)(l)	08/20/2044	628,160
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$1,461,471,971)</b>				<b>1,522,988,533</b>

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>US Government and Agency Obligations - 20.4%</b>				
324,200,000	United States Treasury Notes	0.13%	10/31/2022	324,124,014
167,100,000	United States Treasury Notes	0.13%	12/31/2022	166,989,036
158,200,000	United States Treasury Notes	0.13%	06/30/2023	157,826,129
34,000,000	United States Treasury Notes	0.25%	11/15/2023	33,949,531
127,700,000	United States Treasury Notes	0.13%	01/15/2024	126,946,769
338,650,000	United States Treasury Notes	0.25%	06/15/2024	336,599,579
131,300,000	United States Treasury Notes	1.50%	11/30/2024	135,505,703
134,900,000	United States Treasury Notes	0.38%	11/30/2025	132,491,824
2,500,000	United States Treasury Notes	2.63%	01/31/2026	2,704,883
164,200,000	United States Treasury Notes	0.88%	06/30/2026	164,129,445
142,400,000	United States Treasury Notes	0.50%	06/30/2027	137,760,876
15,500,000	United States Treasury Notes	0.50%	10/31/2027	14,906,035
139,500,000	United States Treasury Notes	1.25%	06/30/2028	139,728,866
5,650,000	United States Treasury Notes	0.88%	11/15/2030	5,373,680
29,100,000	United States Treasury Notes	1.63%	05/15/2031	29,550,141
57,400,000	United States Treasury Notes	4.75%	02/15/2037	81,499,031
134,900,000	United States Treasury Notes	2.25%	05/15/2041	140,401,391
7,350,000	United States Treasury Notes	2.75%	11/15/2042	8,279,373
78,200,000	United States Treasury Notes	2.75%	11/15/2047	89,044,141
23,000,000	United States Treasury Notes	1.25%	05/15/2050	18,787,227
125,200,000	United States Treasury Notes	2.38%	05/15/2051	133,699,906
<b>Total US Government and Agency Obligations (Cost \$2,372,911,378)</b>				<b>2,380,297,580</b>
<b>Affiliated Mutual Funds - 9.9%</b>				
60,545,035	DoubleLine Global Bond Fund (Class I)			623,008,415
45,674,545	DoubleLine Infrastructure Income Fund (Class I)			481,409,702
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)			49,300,000
<b>Total Affiliated Mutual Funds (Cost \$1,122,958,174)</b>				<b>1,153,718,117</b>
<b>Common Stocks - 0.0%</b>				
72,582	Foresight Equity (e)(n)			1,446,552
135,690	Frontera Energy Corporation			841,278
18,623	Gulfport Energy Corporation			1,204,908
39,969	McDermott International Ltd. (n)			19,585
24,339	Tapstone Energy Holdings LLC (e)(n)			79,345
<b>Total Common Stocks (Cost \$14,223,615)</b>				<b>3,591,668</b>
<b>Warrants - 0.0%</b>				
31,063	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (e)(n)			17,618
995,158	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (e)(n)			0
<b>Total Warrants (Cost \$-)</b>				<b>17,618</b>
<b>Repurchase Agreements - 0.1%</b>				
18,706,915	Credit Suisse Freedom Mortgage (1 Month LIBOR USD + 2.75%, 0.5% LIBOR Floor) (Collateralized by Agency Mortgage Obligations, Value \$86,512,387)	3.25% (e)	03/01/2023	18,706,915
<b>Total Repurchase Agreements (Cost \$18,707,427)</b>				<b>18,706,915</b>

<b>Principal Amount \$/Shares</b>	<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
<b>Short Term Investments - 2.4%</b>				
92,966,380	First American Government Obligations Fund - Class U	0.03% (g)		92,966,380
92,966,380	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (g)		92,966,380
92,966,381	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (g)		92,966,381
<b>Total Short Term Investments (Cost \$278,899,141)</b>				<b>278,899,141</b>
<b>Total Investments - 100.4%</b> (Cost \$11,553,932,527)				<b>11,736,372,763</b>
Liabilities in Excess of Other Assets - (0.4)%				(46,190,931)
<b>NET ASSETS - 100.0%</b>				<b>\$ 11,690,181,832</b>

- (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) 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.
- (c) 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.
- (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) Value determined using significant unobservable inputs.
- (f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (g) Seven-day yield as of period end
- (h) Perpetual Maturity
- (i) Interest only security
- (j) Principal only security
- (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) 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.
- (m) 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.
- (n) Non-income producing security
- (o) Unfunded or partially unfunded loan commitment. At period end, the value of these securities amounted to \$2,309,973 or 0.0% of net assets.
- (p) The final coupon rate has not been established 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	20.4%
US Corporate Bonds	14.2%
US Government and Agency Mortgage Backed Obligations	13.0%
Non-Agency Residential Collateralized Mortgage Obligations	11.2%
Affiliated Mutual Funds	9.9%
Non-Agency Commercial Mortgage Backed Obligations	8.2%
Foreign Corporate Bonds	7.6%
Asset Backed Obligations	4.0%
Bank Loans	3.7%
Collateralized Loan Obligations	3.3%
Short Term Investments	2.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.3%
Repurchase Agreements	0.1%
Municipal Bonds	0.1%
Common Stocks	0.0% (q)
Warrants	0.0% (q)
Other Assets and Liabilities	(0.4)%
	<u>100.0%</u>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

US Government and Agency Obligations	20.4%
US Government and Agency Mortgage Backed Obligations	13.0%
Non-Agency Residential Collateralized Mortgage Obligations	11.2%
Affiliated Mutual Funds	9.9%
Non-Agency Commercial Mortgage Backed Obligations	8.2%
Banking	4.0%
Asset Backed Obligations	4.0%
Collateralized Loan Obligations	3.3%
Energy	2.6%
Short Term Investments	2.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.3%
Utilities	2.1%
Technology	1.5%
Healthcare	1.3%
Telecommunications	1.3%
Finance	1.1%
Media	1.0%
Food Products	0.9%
Electronics/Electric	0.8%
Automotive	0.7%
Transportation	0.6%
Insurance	0.6%
Diversified Manufacturing	0.6%
Pharmaceuticals	0.5%
Aerospace & Defense	0.5%
Real Estate	0.5%
Business Equipment and Services	0.5%
Mining	0.5%
Retailers (other than Food/Drug)	0.5%
Chemicals/Plastics	0.5%
Hotels/Motels/Inns and Casinos	0.4%
Leisure	0.3%
Commercial Services	0.3%
Consumer Products	0.2%
Containers and Glass Products	0.2%
Building and Development (including Steel/Metals)	0.2%
Construction	0.2%
Food Service	0.2%
Pulp & Paper	0.2%
Industrial Equipment	0.2%
Repurchase Agreement	0.1%
Beverage and Tobacco	0.1%
Environmental Control	0.1%
Municipal Bonds	0.1%
Chemical Products	0.1%
Financial Intermediaries	0.1%



Conglomerates	0.1%
Cosmetics/Toiletries	0.0% (q)
Food/Drug Retailers	0.0% (q)
Other Assets and Liabilities	(0.4)%
	<u>100.0%</u>

(q) 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 June 30, 2021 is as follows:

<b>Fund</b>	<b>Value at March 31, 2021</b>	<b>Gross Purchases</b>	<b>Gross Sales</b>	<b>Shares Held at June 30, 2021</b>	<b>Value at June 30, 2021</b>	<b>Change in Unrealized for the Period Ended June 30, 2021</b>	<b>Dividend Income Earned for the Period Ended June 30, 2021</b>	<b>Net Realized Gain (Loss) for the Period Ended June 30, 2021</b>
DoubleLine Global Bond Fund (Class I)	\$ 618,164,812	\$—	\$—	60,545,035	\$ 623,008,415	\$ 4,843,603	\$ 562,295	\$—
DoubleLine Infrastructure Income Fund (Class I)	477,755,738	—	—	45,674,545	481,409,702	3,653,964	3,277,485	—
DoubleLine Long Duration Total Return Bond Fund (Class I)	46,850,000	—	—	5,000,000	49,300,000	2,450,000	365,763	—
	<u>\$1,142,770,550</u>	<u>\$—</u>	<u>\$—</u>	<u>111,219,580</u>	<u>\$1,153,718,117</u>	<u>\$10,947,567</u>	<u>\$4,205,543</u>	<u>\$—</u>

## DoubleLine Emerging Markets Fixed Income Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Foreign Corporate Bonds - 65.4%</b>				
<b>Argentina - 2.0%</b>				
7,200,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75%	11/04/2026	6,003,180
8,345,000	Pampa Energia S.A.	7.50%	01/24/2027	7,490,639
1,000,000	Pampa Energia S.A.	9.13% (a)	04/15/2029	916,170
150,000	Pampa Energia S.A.	9.13%	04/15/2029	137,426
9,785,692	Stoneway Capital Corporation	10.00% (b)	03/01/2027	2,886,779
				17,434,194
<b>Brazil - 6.7%</b>				
4,800,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (c)	04/15/2024	4,906,896
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	2,992,423
400,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38%	01/28/2031	412,748
1,400,000	Braskem Finance Company (5 Year CMT Rate + 8.22%)	8.50% (a)	01/23/2081	1,632,890
7,631,000	Cosan Overseas Ltd.	0.00%	12/29/2049	7,850,391
5,900,000	CSN Islands Corporation	7.00% (c)	09/23/2021	5,969,178
1,929,352	Invepar Holdings	0.00% (b)(d)	12/30/2028	0
3,600,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (a)(c)	02/27/2025	3,472,236
5,100,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (c)	02/27/2025	4,919,001
3,000,000	JBS Finance Luxembourg SARL	3.63% (a)	01/15/2032	3,002,070
8,000,000	Minerva Luxembourg S.A.	4.38% (a)	03/18/2031	7,958,000
10,000,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	11,705,650
2,000,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	2,003,200
1,600,000	Suzano Austria GmbH	3.13%	01/15/2032	1,586,592
				58,411,275
<b>Chile - 5.6%</b>				
4,300,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	4,594,550
4,800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	5,145,144
4,803,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	5,148,360
1,900,000	Antofagasta PLC	2.38%	10/14/2030	1,833,025
2,900,000	CAP S.A.	3.90% (a)	04/27/2031	2,905,263
13,435,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	10,983,583
3,825,250	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	3,840,360
4,974,512	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	5,161,738
8,240,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	5,890,352
250,000	Engie Energia Chile S.A.	3.40%	01/28/2030	256,974
1,813,000	Geopark Ltd.	6.50%	09/21/2024	1,876,292
750,000	VTR Finance NV	6.38%	07/15/2028	797,689
				48,433,330

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>China - 2.9%</b>				
200,000	Baidu, Inc.	3.43%	04/07/2030	216,875
200,000	ENN Energy Holdings Ltd.	3.25%	07/24/2022	204,255
9,000,000	JD.com, Inc.	3.38%	01/14/2030	9,617,014
4,720,000	State Grid Overseas Investment Ltd.	3.13%	05/22/2023	4,929,128
700,000	State Grid Overseas Investment Ltd.	1.00%	08/05/2025	692,901
9,300,000	Tencent Holdings Ltd.	2.39% (a)	06/03/2030	9,276,469
				24,936,642
<b>Colombia - 6.0%</b>				
3,800,000	AI Candelaria Spain SLU	5.75% (a)	06/15/2033	3,917,876
2,850,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(c)	04/22/2031	2,997,302
5,000,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	5,087,550
2,000,000	BBVA Colombia S.A.	4.88%	04/21/2025	2,095,560
8,600,000	Canacol Energy Ltd.	7.25%	05/03/2025	9,153,109
5,900,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	5,856,960
3,600,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	3,563,694
1,000,000	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	1,161,850
1,500,000	Gilex Holding SARL	8.50% (a)	05/02/2023	1,532,152
4,418,000	Gilex Holding SARL	8.50%	05/02/2023	4,512,700
400,000	Gran Tierra Energy International Holdings Ltd.	6.25% (a)	02/15/2025	356,498
11,300,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	10,071,068
2,100,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	1,869,021
				52,175,340
<b>Dominican Republic - 1.5%</b>				
5,400,000	AES Andres B.V.	5.70% (a)	05/04/2028	5,602,500
4,000,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	4,218,500
2,025,000	Empresa Generadora de Electricidad Itabo S.A.	7.95% (a)	05/11/2026	2,097,677
999,000	Empresa Generadora de Electricidad Itabo S.A.	7.95%	05/11/2026	1,034,854
				12,953,531
<b>Guatemala - 0.1%</b>				
1,200,000	Investment Energy Resources Ltd.	6.25% (a)	04/26/2029	1,300,500
<b>Hong Kong - 0.5%</b>				
4,500,000	CK Hutchison International Ltd.	2.50% (a)	05/08/2030	4,605,537
<b>India - 5.7%</b>				
3,200,000	Adani International Container Terminal Pvt Ltd.	3.00% (a)	02/16/2031	3,093,224
1,100,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	1,144,805
700,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	734,323
2,250,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	2,145,504
4,500,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	4,899,007
1,500,000	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	1,523,910
1,000,000	Network i2i Ltd. (5 Year CMT Rate + 4.28%)	5.65% (a)(c)	01/15/2025	1,073,125
12,600,000	ONGC Videsh Ltd.	3.75%	07/27/2026	13,452,214
2,500,000	Reliance Industries Ltd.	5.40%	02/14/2022	2,569,588
500,000	Reliance Industries Ltd.	8.25%	01/15/2027	653,015

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,100,000	UltraTech Cement Ltd.	2.80%	02/16/2031	1,066,069
4,800,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	4,217,592
2,200,000	Vedanta Resources Ltd.	7.13%	05/31/2023	2,041,622
12,600,000	Vedanta Resources Ltd.	6.13%	08/09/2024	10,575,180
				49,189,178
<b>Indonesia - 3.8%</b>				
400,000	Freeport-McMoRan, Inc.	5.45%	03/15/2043	489,464
7,752,000	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	9,023,444
1,400,000	Medco Bell Pte Ltd.	6.38% (a)	01/30/2027	1,445,976
7,900,000	Minejesa Capital B.V.	4.63%	08/10/2030	8,385,455
7,500,000	Minejesa Capital B.V.	5.63%	08/10/2037	8,144,025
4,876,850	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	5,555,781
				33,044,145
<b>Israel - 0.2%</b>				
1,700,000	Delek & Avner Tamar Bond Ltd.	5.41% (a)	12/30/2025	1,713,195
<b>Jamaica - 0.5%</b>				
2,122,859	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	1,787,447
3,150,106	Digicel Group Ltd. (7.00% PIK)	7.00% (a)(c)	07/16/2021	2,449,522
				4,236,969
<b>Korea - 5.4%</b>				
2,100,000	Korea Development Bank	1.00%	09/09/2026	2,083,344
1,400,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	1,430,895
7,200,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	7,358,890
3,400,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	3,395,246
1,400,000	Korea Electric Power Corporation	1.13%	06/15/2025	1,398,043
1,100,000	Korea Hydro & Nuclear Power Co Ltd.	1.25% (a)	04/27/2026	1,095,517
1,000,000	KT Corporation	1.00%	09/01/2025	991,369
5,100,000	KT Corporation	2.50%	07/18/2026	5,360,776
1,100,000	LG Chem Ltd.	2.38% (a)	07/07/2031	1,099,057
4,500,000	NongHyup Bank	1.25% (a)	07/20/2025	4,505,547
4,200,000	POSCO	2.38%	01/17/2023	4,302,761
5,800,000	POSCO	2.75%	07/15/2024	6,101,593
4,600,000	Shinhan Financial Group Co Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(c)	05/12/2026	4,579,208
3,100,000	Woori Bank (5 Year CMT Rate + 2.66%)	4.25% (c)	10/04/2024	3,224,000
				46,926,246
<b>Kuwait - 0.5%</b>				
1,000,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	1,123,890
2,300,000	MEGlobal Canada ULC	5.88% (a)	05/18/2030	2,843,458
				3,967,348
<b>Malaysia - 1.0%</b>				
500,000	CIMB Bank BHD	3.26%	03/15/2022	508,705
3,900,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	3,944,752

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,800,000	Petronas Capital Ltd.	3.50% (a)	04/21/2030	1,974,607
2,000,000	Petronas Capital Ltd.	2.48% (a)	01/28/2032	2,015,394
200,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	214,230
				8,657,688
<b>Mexico - 5.0%</b>				
6,100,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (c)	01/10/2028	6,934,175
5,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(c)	06/27/2029	5,656,250
1,000,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	1,044,700
3,800,000	Credito Real S.A.B. de C.V.	9.50% (a)	02/07/2026	3,546,616
5,983,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (c)	11/29/2022	4,232,973
5,500,000	Docuformas SAPI de C.V.	10.25% (a)	07/24/2024	5,230,940
7,014,377	Grupo Idesa S.A. de C.V. (10.38% PIK)	10.13% (a)	05/22/2026	4,053,608
17,533,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (c)	01/29/2025	13,094,872
				43,794,134
<b>Panama - 3.3%</b>				
3,550,000	AES Panama Generation Holdings SRL	4.38% (a)	05/31/2030	3,719,335
1,600,000	AES Panama Generation Holdings SRL	4.38%	05/31/2030	1,676,320
4,550,000	Banco General S.A. (10 Year CMT Rate + 3.67%)	5.25% (a)(c)	05/07/2031	4,768,423
700,000	Banco Nacional de Panama	2.50% (a)	08/11/2030	678,835
4,800,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% (a)	04/16/2029	5,042,400
4,368,834	Panama Metro Line SP	0.00% (a)	12/05/2022	4,275,931
806,554	Panama Metro Line SP	0.00%	12/05/2022	789,403
6,260,914	UEP Penonome S.A.	6.50% (a)	10/01/2038	6,413,617
1,503,605	UEP Penonome S.A.	6.50%	10/01/2038	1,540,278
				28,904,542
<b>Paraguay - 0.1%</b>				
1,300,000	Banco Continental SAECA	2.75% (a)	12/10/2025	1,286,369
<b>Peru - 4.0%</b>				
1,500,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% (a)	07/01/2030	1,493,850
4,168,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	4,150,911
3,000,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	3,185,565
4,485,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	4,467,822
600,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%	09/22/2029	629,319
3,527,203	Fenix Power Peru S.A.	4.32%	09/20/2027	3,590,904
4,350,000	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	4,594,688
1,800,000	Nexa Resources S.A.	5.38%	05/04/2027	1,938,114
3,360,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	3,492,317
8,300,000	Peru LNG SRL	5.38%	03/22/2030	7,186,514
				34,730,004
<b>Philippines - 0.7%</b>				
6,100,000	BDO Unibank, Inc.	2.95%	03/06/2023	6,315,330



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Qatar - 0.4%</b>				
2,000,000	Ooredoo International Finance Ltd.	3.25%	02/21/2023	2,086,650
936,000	Ooredoo International Finance Ltd.	3.75%	06/22/2026	1,035,114
				3,121,764
<b>Saudi Arabia - 0.3%</b>				
2,700,000	SA Global Sukuk Ltd.	2.69% (a)	06/17/2031	2,736,882
<b>Singapore - 6.8%</b>				
4,600,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	4,591,927
2,100,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.92%)	3.30% (c)	02/27/2025	2,166,119
7,000,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% (c)	09/07/2021	7,038,430
5,200,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	5,214,352
500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	501,380
4,700,000	PSA Treasury Pte Ltd.	2.13%	09/05/2029	4,799,114
4,200,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	4,318,823
3,100,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	3,075,525
6,800,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	6,422,178
5,100,000	Temasek Financial Ltd.	1.00%	10/06/2030	4,816,634
4,000,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	3,979,440
3,700,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% (c)	10/19/2023	3,872,975
8,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	8,060,080
				58,856,977
<b>Thailand - 0.5%</b>				
1,203,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (c)	09/23/2025	1,270,885
1,700,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	1,716,286
700,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (c)	10/14/2025	743,113
900,000	PTTEP Treasury Center Company Ltd.	2.59% (a)	06/10/2027	934,587
				4,664,871
<b>United Arab Emirates - 1.9%</b>				
14,400,000	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	14,174,047
2,800,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	2,753,789
				16,927,836
<b>Total Foreign Corporate Bonds (Cost \$581,805,793)</b>				569,323,827
<b>Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 33.3%</b>				
<b>Brazil - 1.4%</b>				
3,700,000	Brazilian Government International Bond	3.75%	09/12/2031	3,655,600
1,000,000	Brazilian Government International Bond	5.00%	01/27/2045	1,014,775
6,600,000	Brazilian Government International Bond	5.63%	02/21/2047	7,209,015
				11,879,390
<b>Chile - 2.0%</b>				
9,000,000	Chile Government International Bond	3.50%	01/25/2050	9,446,085
8,500,000	Chile Government International Bond	3.10%	01/22/2061	8,163,485
				17,609,570

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Colombia - 2.6%</b>				
4,100,000	Colombia Government International Bond	3.13%	04/15/2031	4,019,189
4,900,000	Colombia Government International Bond	3.25%	04/22/2032	4,811,604
8,200,000	Colombia Government International Bond	5.00%	06/15/2045	8,740,790
5,100,000	Colombia Government International Bond	4.13%	05/15/2051	4,849,284
				22,420,867
<b>Dominican Republic - 2.3%</b>				
16,400,000	Dominican Republic International Bond	4.88% (a)	09/23/2032	16,933,000
2,000,000	Dominican Republic International Bond	5.30% (a)	01/21/2041	2,000,020
1,000,000	Dominican Republic International Bond	5.88%	01/30/2060	999,000
				19,932,020
<b>Indonesia - 5.0%</b>				
21,400,000	Indonesia Government International Bond	3.85%	10/15/2030	23,865,232
1,100,000	Indonesia Government International Bond	4.35%	01/11/2048	1,251,830
10,700,000	Indonesia Government International Bond	3.70%	10/30/2049	11,251,916
6,700,000	Perusahaan Penerbit	3.80%	06/23/2050	7,035,536
				43,404,514
<b>Malaysia - 1.3%</b>				
7,300,000	Malaysia Wakala Sukuk BHD	2.07% (a)	04/28/2031	7,388,182
4,000,000	Malaysia Wakala Sukuk BHD	3.08% (a)	04/28/2051	4,163,019
				11,551,201
<b>Mexico - 4.2%</b>				
9,900,000	Mexico Government International Bond	4.28%	08/14/2041	10,416,186
5,500,000	Mexico Government International Bond	4.60%	02/10/2048	5,920,558
6,700,000	Mexico Government International Bond	4.50%	01/31/2050	7,137,510
13,600,000	Mexico Government International Bond	3.77%	05/24/2061	12,683,700
				36,157,954
<b>Panama - 2.3%</b>				
1,200,000	Panama Government International Bond	2.25%	09/29/2032	1,154,412
3,100,000	Panama Government International Bond	4.30%	04/29/2053	3,445,588
15,500,000	Panama Government International Bond	3.87%	07/23/2060	15,865,800
				20,465,800
<b>Peru - 2.2%</b>				
10,300,000	Peruvian Government International Bond	3.30%	03/11/2041	10,431,016
8,500,000	Peruvian Government International Bond	3.55%	03/10/2051	8,837,535
				19,268,551
<b>Philippines - 3.6%</b>				
3,400,000	Philippine Government International Bond	2.46%	05/05/2030	3,542,772
7,000,000	Philippine Government International Bond	1.65%	06/10/2031	6,770,832
5,850,000	Philippine Government International Bond	3.70%	03/01/2041	6,342,922
8,700,000	Philippine Government International Bond	3.70%	02/02/2042	9,406,243
3,200,000	Philippine Government International Bond	2.95%	05/05/2045	3,097,256

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,200,000	Philippine Government International Bond	2.65%	12/10/2045	2,038,405
				31,198,430
<b>Qatar - 0.2%</b>				
1,500,000	Qatar Government International Bond	3.38%	03/14/2024	1,611,030
<b>Saudi Arabia - 4.2%</b>				
2,000,000	Saudi Government International Bond	2.38%	10/26/2021	2,013,040
4,900,000	Saudi Government International Bond	2.88%	03/04/2023	5,090,904
7,000,000	Saudi Government International Bond	2.90% (a)	10/22/2025	7,502,635
200,000	Saudi Government International Bond	3.75%	01/21/2055	211,855
22,000,000	Saudi Government International Bond	3.45%	02/02/2061	22,015,730
				36,834,164
<b>United Arab Emirates - 2.0%</b>				
2,900,000	Abu Dhabi Government International Bond	3.13% (a)	04/16/2030	3,157,854
10,800,000	Abu Dhabi Government International Bond	3.13%	09/30/2049	11,046,780
2,600,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	3,002,290
				17,206,924
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations</b> (Cost \$279,582,592)				289,540,415
<b>Common Stocks - 0.2%</b>				
228,497	Frontera Energy Corporation			1,416,685
<b>Total Common Stocks</b> (Cost \$20,010,064)				1,416,685
<b>Warrants - 0.0%</b>				
1,609,815	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (d)(e)			-
<b>Total Warrants</b> (Cost \$-)				-
<b>Short Term Investments - 1.3%</b>				
3,912,954	First American Government Obligations Fund - Class U	0.03% (f)		3,912,954
3,912,954	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (f)		3,912,954
3,912,955	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (f)		3,912,955
<b>Total Short Term Investments</b> (Cost \$11,738,863)				11,738,863
<b>Total Investments - 100.2%</b> (Cost \$893,137,312)				872,019,790
Liabilities in Excess of Other Assets - (0.2)%				(1,382,083)
<b>NET ASSETS - 100.0%</b>				<b>\$ 870,637,707</b>

- (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
- (d) Value determined using significant unobservable inputs.
- (e) Non-income producing security
- (f) Seven-day yield as of period end

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	33.3%
Utilities	16.7%
Banking	15.6%
Energy	9.5%
Finance	5.5%
Transportation	5.0%
Mining	2.8%
Consumer Products	2.2%
Telecommunications	2.1%
Building and Development (including Steel/Metals)	2.0%
Short Term Investments	1.3%
Chemical Products	1.2%
Retailers (other than Food/Drug)	1.1%
Technology	1.1%
Conglomerates	0.5%
Pulp & Paper	0.2%
Chemicals/Plastics	0.1%
Construction	0.0% (g)
Other Assets and Liabilities	(0.2)%
	<u>100.0%</u>

**COUNTRY BREAKDOWN as a % of Net Assets:**

Mexico	9.2%
Indonesia	8.8%
Colombia	8.8%
Brazil	8.1%
Chile	7.6%
Singapore	6.8%
Peru	6.2%
India	5.7%
Panama	5.6%
Korea	5.4%
Saudi Arabia	4.5%
Philippines	4.3%
United Arab Emirates	3.9%
Dominican Republic	3.8%
China	2.9%
Malaysia	2.3%
Argentina	2.0%
United States	1.3%
Qatar	0.6%
Thailand	0.5%
Hong Kong	0.5%
Jamaica	0.5%
Kuwait	0.5%
Israel	0.2%
Guatemala	0.1%
Paraguay	0.1%
Other Assets and Liabilities	(0.2)%
	<u>100.0%</u>

(g) Represents less than 0.05% of net assets



## DoubleLine Multi-Asset Growth Fund (Consolidated)

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Collateralized Loan Obligations - 0.4%</b>				
1,000,000	Brookside Mill Ltd., Series 2013-1A-SUB	0.00% (a)(b)(c)	10/17/2028	125,510
<b>Total Collateralized Loan Obligations (Cost \$396,322)</b>				<b>125,510</b>
<b>Non-Agency Residential Collateralized Mortgage Obligations - 18.0%</b>				
112,972	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.48% (b)	03/25/2036	79,127
190,036	Alternative Loan Trust, Series 2005-J8-1A5	5.50%	07/25/2035	178,821
286,780	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50% (d)	10/25/2036	128,986
24,997	BCAP LLC Trust, Series 2007-AA2-2A5	6.00%	04/25/2037	18,293
165,839	Chase Mortgage Finance Trust Series 2006-S2-1A13, Series 2006-S2-1A13	6.25%	10/25/2036	104,258
130,234	ChaseFlex Trust, Series 2007-M1-2F4	4.15% (d)	08/25/2037	126,595
7,458	Citigroup Mortgage Loan Trust, Inc., Series 2009-7-2A2	5.50% (c)	10/25/2021	7,227
119,361	CitiMortgage Alternative Loan Trust, Series 2007-A6-1A11	6.00%	06/25/2037	119,897
180,119	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	140,874
56,719	Countrywide Alternative Loan Trust, Series 2006-32CB-A16	5.50%	11/25/2036	44,356
697,213	Countrywide Alternative Loan Trust, Series 2006-J1-2A1	7.00%	02/25/2036	159,538
10,787	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	29.48% (e)	08/25/2037	16,003
7,715	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	28.03% (e)	09/25/2037	8,704
119,494	Countrywide Home Loans, Series 2007-10-A5	6.00%	07/25/2037	85,904
6,610	Countrywide Home Loans, Series 2007-4-1A5	6.50%	05/25/2037	4,803
65,267	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	63,982
24,444	Credit Suisse Mortgage Capital Certificates, Series 2006-9-4A1	6.00%	11/25/2036	20,146
42,465	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	12.02% (c)(e)	04/15/2036	39,907
196,539	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	12.02% (c)(e)	04/15/2036	212,504
29,881	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA2-1A3	6.00%	04/25/2037	17,398
1,000,000	GSAA Home Equity Trust, Series 2006-15-AF3B	5.93% (b)	09/25/2036	96,800
50,285	GSR Mortgage Loan Trust, Series 2006-2F-2A20 (-1 x 1 Month LIBOR USD + 11.10%, 5.00% Floor, 11.10% Cap)	11.01% (e)	02/25/2036	49,093
497,846	Homeward Opportunities Fund Trust, Series 2020-BPL1-A2	5.44% (c)(f)	08/25/2025	508,228
16,550	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	15,081
274,097	JP Morgan Alternative Loan Trust, Series 2006-S1-1A3	5.50%	03/25/2036	202,529
93,426	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (d)	09/25/2029	74,077
43,434	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.31% (e)(g)	08/25/2036	7,393
2,714	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	2,676
606,974	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	294,258
316,098	Lehman Mortgage Trust, Series 2007-5-11A1	5.02% (b)	06/25/2037	264,068
86,979	Lehman XS Trust, Series 2005-1-3A3A	5.61% (d)	07/25/2035	86,754

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
139,848	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (b)(c)	06/27/2036	128,677
197,448	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	152,858
400,000	Progress Residential Trust, Series 2021-SFR3-G	4.25% (c)	05/17/2026	404,159
300,000	PRPM LLC, Series 2020-1A-A2	3.97% (c)(f)	02/25/2025	301,258
1,878	Residential Accredit Loans, Inc., Series 2006-QS13-1A8	6.00%	09/25/2036	1,785
19,522	Residential Accredit Loans, Inc., Series 2006-QS7-A4 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	0.49%	06/25/2036	14,092
58,567	Residential Accredit Loans, Inc., Series 2006-QS7-A5 (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.51% (e)(g)	06/25/2036	8,875
35,090	Residential Accredit Loans, Inc., Series 2006-QS8-A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor)	0.54%	08/25/2036	25,481
105,271	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.46% (e)(g)	08/25/2036	15,268
133,010	Residential Asset Mortgage Products, Inc., Series 2004-RS2-MIII (1 Month LIBOR USD + 0.58%, 0.87% Floor, 14.00% Cap)	0.96%	02/25/2034	132,043
153,974	Residential Asset Securitization Trust, Series 2005-A11-1A4	5.50%	10/25/2035	137,649
13,895	Residential Asset Securitization Trust, Series 2005-A12-A12	5.50%	11/25/2035	11,385
317,444	Residential Asset Securitization Trust, Series 2007-A1-A8	6.00%	03/25/2037	175,325
500,000	Toorak Mortgage Corporation Ltd., Series 2019-2-A2	4.21% (f)	09/25/2022	501,254
214,282	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A6	4.22% (d)	10/25/2036	110,019
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$6,412,240)</b>				<b>5,298,408</b>
<b>US Government and Agency Mortgage Backed Obligations - 19.3%</b>				
31,069	Federal Home Loan Mortgage Corporation, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	6.36% (e)(g)	01/15/2037	6,346
62,641	Federal Home Loan Mortgage Corporation, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.98% (e)(g)	08/15/2037	10,677
15,960	Federal Home Loan Mortgage Corporation, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	6.32% (e)(g)	11/15/2037	2,038
66,857	Federal Home Loan Mortgage Corporation, Series 3384-SG (-1 x 1 Month LIBOR USD + 6.31%, 6.31% Cap)	6.24% (e)(g)	08/15/2036	14,645
19,158	Federal Home Loan Mortgage Corporation, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	6.11% (e)(g)	02/15/2038	2,458
33,198	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.58% (e)(g)	03/15/2038	4,269
282,754	Federal Home Loan Mortgage Corporation, Series 3423-TG (-1 x 1 Month LIBOR USD + 6.00%, 0.35% Cap)	0.35% (e)(g)	03/15/2038	2,489
36,305	Federal Home Loan Mortgage Corporation, Series 3500-SA (-1 x 1 Month LIBOR USD + 5.52%, 5.52% Cap)	5.45% (e)(g)	01/15/2039	4,635
120,884	Federal Home Loan Mortgage Corporation, Series 3523-SM (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.93% (e)(g)	04/15/2039	18,815
8,477	Federal Home Loan Mortgage Corporation, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.88% (e)(g)	08/15/2039	952
62,209	Federal Home Loan Mortgage Corporation, Series 3728-SV (-1 x 1 Month LIBOR USD + 4.45%, 4.45% Cap)	4.38% (e)(g)	09/15/2040	7,888
82,256	Federal Home Loan Mortgage Corporation, Series 3758-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	5.96% (e)(g)	11/15/2040	14,420
53,920	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	59,542
111,980	Federal Home Loan Mortgage Corporation, Series 3815-ST (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.78% (e)(g)	02/15/2041	21,209

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
38,378	Federal Home Loan Mortgage Corporation, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	5.90% (e)(g)	07/15/2041	5,986
640,212	Federal Home Loan Mortgage Corporation, Series 4183-Z	3.00% (h)	03/15/2043	689,159
51,808	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.49% (e)(g)	10/25/2036	10,168
25,848	Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	6.23% (e)(g)	01/25/2037	5,264
191,689	Federal National Mortgage Association, Series 2007-39-AI (-1 x 1 Month LIBOR USD + 6.12%, 6.12% Cap)	6.03% (e)(g)	05/25/2037	36,997
80,229	Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.53% (e)(g)	10/25/2036	14,382
5,473	Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.66% (e)(g)	07/25/2039	868
83,191	Federal National Mortgage Association, Series 2009-86-CI (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.71% (e)(g)	09/25/2036	7,113
24,561	Federal National Mortgage Association, Series 2009-90-IA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.66% (e)(g)	03/25/2037	3,156
22,717	Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	5.63% (e)(g)	04/25/2037	3,189
129,655	Federal National Mortgage Association, Series 2010-39-SL (-1 x 1 Month LIBOR USD + 5.67%, 5.67% Cap)	5.58% (e)(g)	05/25/2040	21,051
16,744	Federal National Mortgage Association, Series 2011-5-PS (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap)	6.31% (e)(g)	11/25/2040	849
394,341	Federal National Mortgage Association, Series 2012-30-DZ	4.00%	04/25/2042	429,424
1,274,046	Federal National Mortgage Association, Series 2013-53-ZC	3.00% (h)	06/25/2043	1,364,070
1,189,810	Federal National Mortgage Association, Series 2013-55-VZ	3.00% (h)	06/25/2043	1,274,272
613,606	Federal National Mortgage Association, Series 2014-58-VZ	3.00% (h)	09/25/2044	661,305
623,876	Federal National Mortgage Association, Series 2015-9-ZA	3.50% (h)	03/25/2045	690,580
12,730	Government National Mortgage Association, Series 2009-6-SM (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.86% (e)(g)	02/20/2038	1,362
159,672	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	171,384
97,862	Government National Mortgage Association, Series 2011-7-LS (-2 x 1 Month LIBOR USD + 9.88%, 9.88% Cap)	9.69% (e)	12/20/2040	117,383
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$5,089,660)</b>				<b>5,678,345</b>
<b>Affiliated Mutual Funds - 18.7%</b>				
124,955	DoubleLine Core Fixed Income Fund (Class I)			1,390,749
188,730	DoubleLine Flexible Income Fund (Class I)			1,832,564
91,884	DoubleLine Low Duration Bond Fund (Class I)			915,169
131,152	DoubleLine Total Return Bond Fund (Class I)			1,382,344
<b>Total Affiliated Mutual Funds (Cost \$5,535,090)</b>				<b>5,520,826</b>
<b>Exchange Traded Funds - 8.2%</b>				
17,800	iShares ESG MSCI USA Leaders ETF			1,336,661
14,500	iShares MSCI Canada Index Fund			540,415
18,800	iShares MSCI Chile ETF			544,824
<b>Total Exchange Traded Funds (Cost \$2,219,481)</b>				<b>2,421,900</b>
<b>Mutual Funds - 2.1%</b>				
130,000	Saba Capital Income & Opportunistic Fund			612,300
<b>Total Mutual Funds (Cost \$595,205)</b>				<b>612,300</b>

<b>Principal Amount \$/Shares</b>	<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
<b>Real Estate Investment Trusts - 5.1%</b>				
59,000	Chimera Investment Corporation			888,540
132,000	MFA Financial, Inc.			605,880
<b>Total Real Estate Investment Trusts (Cost \$1,174,716)</b>				<b>1,494,420</b>
<b>Short Term Investments - 20.0%</b>				
968,776	First American Government Obligations Fund - Class U	0.03% (i)		968,776
968,777	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (i)		968,777
968,777	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (i)		968,777
1,000,000	United States Treasury Bills	0.00% (j)	12/02/2021	999,800
2,000,000	United States Treasury Bills	0.00%	04/21/2022	1,999,199
<b>Total Short Term Investments (Cost \$5,905,171)</b>				<b>5,905,329</b>
<b>Total Investments - 91.8%</b> (Cost \$27,327,885)				<b>27,057,038</b>
Other Assets in Excess of Liabilities - 8.2%				2,419,122
<b>NET ASSETS - 100.0%</b>				<b>\$ 29,476,160</b>

- (a) Value determined using significant unobservable inputs.
- (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) 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.
- (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.
- (f) 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.
- (g) Interest only security
- (h) 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.
- (i) Seven-day yield as of period end
- (j) All or a portion of this security has been pledged as collateral.
- (k) 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.

**SECURITY TYPE BREAKDOWN as a % of Net Assets:**

Short Term Investments	20.0%
US Government and Agency Mortgage Backed Obligations	19.3%
Affiliated Mutual Funds	18.7%
Non-Agency Residential Collateralized Mortgage Obligations	18.0%
Exchange Traded Funds	8.2%
Real Estate Investment Trusts	5.1%
Mutual Funds	2.1%
Collateralized Loan Obligations	0.4%
Other Assets and Liabilities	8.2%
	<u>100.0%</u>



## FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount <sup>(1)</sup>	Unrealized Appreciation (Depreciation)/Value
E-Mini Standard & Poor's 500 Index Future	Long	3	09/17/2021	643,290	\$ 7,801
10-Year US Treasury Note Future	Short	(14)	09/21/2021	(1,855,000)	(5,717)
ICE US MSCI Emerging Markets Future	Long	26	09/17/2021	1,774,240	(7,603)
Ultra 10-Year US Treasury Note Future	Short	(8)	09/21/2021	(1,177,625)	(20,642)
Ultra Long Term US Treasury Bond Future	Short	(6)	09/21/2021	(1,156,125)	(56,356)
MSCI EAFE Index Futures	Long	32	09/17/2021	3,686,560	(94,697)
					<u>\$ (177,214)</u>

<sup>(1)</sup> 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 <sup>(i)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	08/31/2021	5,900,000	\$2,134,920
Long Commodity Basket Swap <sup>(ii)</sup>	Morgan Stanley	Long	0.19%	Termination	07/01/2021	1,400,000	26,773
SPDR S&P Bank ETF	Goldman Sachs	Long	0.10%	Termination	09/21/2021	1,079,820	(2,195)
Short Commodity Basket Swap <sup>(iii)</sup>	Morgan Stanley	Short	(0.22)%	Termination	07/01/2021	(1,400,000)	(58,085)
							<u>\$2,101,413</u>

<sup>(i)</sup> 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 June 30, 2021, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E>.

<sup>(ii)</sup> Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At June 30, 2021, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value <sup>(iv)</sup>	Value of Index	Weightings
Morgan Stanley Corn Roll	MSCYCN0	0.22	\$ 93	17.8%
Morgan Stanley Natural Gas Roll	MSCYNG0	0.86	91	17.4%
Morgan Stanley Crude Oil Roll	MSCYCL0	0.44	86	16.4%
Morgan Stanley Brent Oil Roll	MSCYCO0	0.20	85	16.3%
Morgan Stanley RBOB Roll	MSCYXB0	0.16	84	16.1%
Morgan Stanley Cotton Roll	MSCYCT0	0.14	84	16.0%
			<u>\$523</u>	<u>100.0%</u>

<sup>(iii)</sup> Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At June 30, 2021, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value <sup>(iv)</sup>	Value of Index	Weightings
Morgan Stanley Kansas Wheat Roll	MSCYKW0	0.52	\$112	17.2%
Morgan Stanley Wheat Roll	MSCYWH0	0.34	108	16.7%
Morgan Stanley Coffee (Arabica) Roll	MSCYKC0	0.46	108	16.7%
Morgan Stanley Sugar Roll	MSCYSB0	0.26	108	16.6%
Morgan Stanley Aluminum Roll	MSCYLA0	0.20	108	16.6%
Morgan Stanley Cocoa Roll	MSCYCC0	0.28	106	16.2%
			\$650	100.0%

<sup>(iv)</sup> 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 June 30, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at June 30, 2021	Value at June 30, 2021	Change in Unrealized for the Period Ended June 30, 2021	Dividend Income Earned for the Period Ended June 30, 2021	Net Realized Gain (Loss) for the Period Ended June 30, 2021
DoubleLine Total Return Bond Fund (Class I)	\$1,371,852	\$—	\$—	131,152	\$1,382,344	\$10,492	\$11,208	\$—
DoubleLine Core Fixed Income Fund (Class I)	1,375,754	—	—	124,955	1,390,749	14,995	10,546	—
DoubleLine Low Duration Bond Fund (Class I)	916,088	—	—	91,884	915,169	(919)	4,133	—
DoubleLine Flexible Income Fund (Class I)	1,821,240	—	—	188,730	1,832,564	11,324	18,165	—
	\$5,484,934	\$—	\$—	536,721	\$5,520,826	\$35,892	\$44,052	\$—

## DoubleLine Low Duration Bond Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 8.3%</b>				
9,490,678	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	9,319,855
2,325,665	AccessLex Institute, Series 2004-2-A3 (3 Month LIBOR USD + 0.19%)	0.37%	10/25/2024	2,301,168
4,458,766	AccessLex Institute, Series 2007-A-B (3 Month LIBOR USD + 0.55%)	0.70%	02/25/2037	4,287,345
15,000,000	Affirm Asset Securitization Trust, Series 2020-A-A	2.10% (a)	02/18/2025	15,139,319
4,758,499	Affirm Asset Securitization Trust, Series 2020-Z1-A	3.46% (a)	10/15/2024	4,821,679
16,074,626	Affirm Asset Securitization Trust, Series 2020-Z2-A	1.90% (a)	01/15/2025	16,203,948
5,000,000	Affirm Asset Securitization Trust, Series 2021-A-A	0.88% (a)	08/15/2025	5,008,840
24,922,833	Affirm Asset Securitization Trust, Series 2021-Z1-A	1.07% (a)	08/15/2025	24,934,063
2,456,659	American Credit Acceptance Receivables Trust, Series 2019-2-C	3.17% (a)	06/12/2025	2,483,183
8,377,270	Aqua Finance Trust, Series 2020-AA-A	1.90% (a)	07/17/2046	8,478,231
2,695,297	Arivo Acceptance Auto Loan Receivables Trust, Series 2019-1-A	2.99% (a)	07/15/2024	2,725,422
6,573,794	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (a)	01/15/2027	6,589,005
10,064,688	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	10,180,925
33,246	CLUB Credit Trust, Series 2018-2-PT	1.99% (a)(b)	02/15/2041	30,045
1,883,823	Commonbond Student Loan Trust, Series 2017-BGS-A1	2.68% (a)	09/25/2042	1,921,549
1,895,058	Commonbond Student Loan Trust, Series 2020-AGS-A	1.98% (a)	08/25/2050	1,923,598
134,751	Consumer Loan Underlying Bond Credit Trust, Series 2019-P2-A	2.47% (a)	10/15/2026	134,997
8,845,000	Consumer Loan Underlying Bond Credit Trust, Series 2020-P1-C	4.61% (a)	03/15/2028	9,108,328
2,150,000	CPS Auto Receivables Trust, Series 2020-C-C	1.71% (a)	08/17/2026	2,185,722
6,071,016	Diamond Resorts Owner Trust, Series 2021-1A-B	2.05% (a)	11/21/2033	6,137,508
7,000,000	Drive Auto Receivables Trust, Series 2020-2-B	1.42%	03/17/2025	7,071,249
4,375,747	DT Auto Owner Trust, Series 2020-2A-A	1.14% (a)	01/16/2024	4,389,362
27,750,000	Exeter Automobile Receivables Trust, Series 2021-1A-C	0.74%	01/15/2026	27,752,095
4,250,000	ExteNet Issuer LLC, Series 2019-1A-B	4.14% (a)	07/26/2049	4,412,851
4,387,089	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	4,532,532
3,024,721	Freed Trust, Series 2020-FP1-A	2.52% (a)	03/18/2027	3,040,325
872,112	Genesis Private Label Amortizing Trust, Series 2020-1-A	2.08% (a)	07/20/2030	872,577
7,200,000	Genesis Sales Finance Master Trust, Series 2020-AA-A	1.65% (a)	09/22/2025	7,253,680
3,350,000	Genesis Sales Finance Master Trust, Series 2020-AA-B	2.24% (a)	09/22/2025	3,376,999
4,606,468	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	4,669,341
80,796	GLS Auto Receivables Issuer Trust, Series 2019-2A-A	3.06% (a)	04/17/2023	80,889
9,499,726	GLS Auto Receivables Issuer Trust, Series 2020-2A-A	1.58% (a)	08/15/2024	9,573,708
10,200,000	Hertz Vehicle Financing LLC, Series 2021-1A-B	1.56% (a)	12/26/2025	10,246,910
1,960,801	Hilton Grand Vacations Trust, Series 2018-AA-A	3.54% (a)	02/25/2032	2,064,148
897,462	Hilton Grand Vacations Trust, Series 2020-AA-A	2.74% (a)	02/25/2039	932,497
2,029,531	Laurel Road Prime Student Loan Trust, Series 2019-A-A1FX	2.34% (a)	10/25/2048	2,062,602
7,079,101	LendingClub Receivables Trust, Series 2020-3-A	3.50% (a)	01/16/2046	7,170,889
6,091,945	LendingClub Receivables Trust, Series 2020-5A-A	3.50% (a)	03/15/2046	6,135,773
11,157,627	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	11,411,821

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
298,279	Marlette Funding Trust, Series 2019-1A-A	3.44% (a)	04/16/2029	298,900
1,054,483	Marlette Funding Trust, Series 2019-2A-A	3.13% (a)	07/16/2029	1,058,303
1,302,468	Marlette Funding Trust, Series 2019-3A-A	2.69% (a)	09/17/2029	1,308,206
1,196,416	Marlette Funding Trust, Series 2019-4A-A	2.39% (a)	12/17/2029	1,202,667
6,750,000	Marlette Funding Trust, Series 2019-4A-C	3.76% (a)	12/17/2029	7,007,758
1,432,525	MVW Owner Trust, Series 2018-1A-C	3.90% (a)	01/21/2036	1,482,927
6,558,914	Navient Private Education Loan Trust, Series 2020-FA-A	1.22% (a)	07/15/2069	6,602,506
3,728,480	Navient Private Education Loan Trust, Series 2020-GA-A	1.17% (a)	09/16/2069	3,745,841
5,421,581	NP SPE LLC, Series 2019-1A-A1	2.57% (a)	09/20/2049	5,458,769
9,481,487	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	9,784,128
18,000,000	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (a)	02/15/2028	18,545,609
5,122,936	Pagaya AI Debt Selection Trust, Series 2019-3-A	3.82% (a)	11/16/2026	5,187,892
12,093,388	Pagaya AI Debt Selection Trust, Series 2020-3-A	2.10% (a)	05/17/2027	12,183,770
19,768,688	Pagaya AI Debt Selection Trust, Series 2021-1-A	1.18% (a)	11/15/2027	19,817,670
20,000,000	Pagaya AI Debt Selection Trust, Series 2021-HG1-A	1.22% (a)	01/16/2029	20,014,344
10,000,000	Prosper Marketplace Issuance Trust, Series 2019-2A-C	5.05% (a)	09/15/2025	10,174,908
907,182	Prosper Marketplace Issuance Trust, Series 2019-4A-A	2.48% (a)	02/17/2026	908,336
10,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	10,134,113
7,949,756	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	0.41%	06/15/2039	7,729,697
4,789,641	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	0.39%	12/15/2039	4,698,703
7,707,909	Small Business Lending Trust, Series 2020-A-A	2.62% (a)	12/15/2026	7,734,192
42,537,640	Sofi Alternative Trust, Series 2021-1-PT1	4.61% (a)(b)	05/25/2030	44,705,571
25,033,495	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	24,928,254
27,048,482	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	27,234,278
59,677	SoFi Consumer Loan Program LLC, Series 2016-1-A	3.26% (a)	08/25/2025	59,797
182,157	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% (a)	09/25/2026	182,498
1,454,000	SoFi Consumer Loan Program Trust, Series 2018-2-C	4.25% (a)	04/26/2027	1,498,766
227,140	SoFi Consumer Loan Program Trust, Series 2019-2-A	3.01% (a)	04/25/2028	228,039
5,726,408	SoFi Consumer Loan Program Trust, Series 2019-F-PT1	3.93% (a)(b)	02/15/2045	5,867,637
9,039,830	SoFi Professional Loan Program Trust, Series 2020-C-AFX	1.95% (a)	02/15/2046	9,177,725
1,282,648	SoFi Professional Loan Program, Series 2016-A-A2	2.76% (a)	12/26/2036	1,296,769
1,370,230	SoFi Professional Loan Program, Series 2017-A-A2B	2.40% (a)	03/26/2040	1,389,465
1,117,227	SoFi Professional Loan Program, Series 2019-C-A1FX	2.13% (a)	11/16/2048	1,118,175
7,012,407	Springleaf Funding Trust, Series 2017-AA-A	2.68% (a)	07/15/2030	7,028,626
7,080,833	Stack Infrastructure Issuer LLC, Series 2019-1A-A2	4.54% (a)	02/25/2044	7,504,312
4,606,250	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	4,652,265
5,000,000	Tesla Auto Lease Trust, Series 2019-A-C	2.68% (a)	01/20/2023	5,117,656
3,250,000	Tesla Auto Lease Trust, Series 2020-A-A4	0.78% (a)	12/20/2023	3,271,970
2,699,885	Theorem Funding Trust, Series 2020-1A-A	2.48% (a)	10/15/2026	2,717,452
1,433,627	Upgrade Master Pass-Thru Trust, Series 2019-ST1-A	4.00% (a)	07/15/2025	1,454,591
9,891,016	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	14.18% (a)	07/15/2027	9,952,083
5,000,000	Upstart Pass-Through Trust Series, Series 2021-ST5-A	2.00% (a)	07/20/2027	4,998,742
5,149,061	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	5,239,952
1,153,107	Upstart Securitization Trust, Series 2019-2-A	2.90% (a)	09/20/2029	1,155,447

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,221,976	Upstart Securitization Trust, Series 2020-3-A	1.70% (a)	11/20/2030	16,321,374
7,134,289	Upstart Securitization Trust, Series 2021-1-A	0.87% (a)	03/20/2031	7,150,522
<b>Total Asset Backed Obligations (Cost \$596,876,566)</b>				<b>600,296,183</b>

**Bank Loans - 5.0%**

8,894,998	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	11/19/2026	8,787,991
947,595	Api Group DE, Inc., Senior Secured First Lien Term Loan	2.60% (c)	10/01/2026	947,595
11,348,752	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	09/07/2027	11,324,296
11,363,582	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.00% Floor)	3.25%	11/08/2027	11,381,309
11,412,384	Axalta Coating Systems Dutch Holding B.B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.90%	05/31/2024	11,351,271
9,627,424	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.83%	07/01/2026	9,565,231
11,290,000	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.09%	05/03/2028	11,268,831
1,441,332	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	04/06/2026	1,424,620
6,119,663	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	12/16/2027	6,087,045
1,695,000	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	02/22/2028	1,700,831
11,361,485	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	02/01/2027	11,288,090
11,397,232	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	07/17/2025	11,267,589
8,363,631	Dell International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.25% Floor)	2.00%	09/19/2025	8,371,451
11,488,076	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	07/30/2027	11,328,966
1,470,000	Element Solutions, Inc., Senior Secured First Lien Term Loan	2.10% (c)	01/31/2026	1,470,007
5,660,813	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/22/2027	5,656,567
5,977,783	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	04/28/2028	5,977,185
406,250	Focus Financial Partners LLC, Senior Secured First Lien Term Loan	3.00% (c)	06/24/2028	405,425
93,750	Focus Financial Partners LLC, Senior Secured First Lien Term Loan	3.00% (c)	06/24/2028	93,560
11,615,028	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/01/2027	11,495,683
1,226,272	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	12/11/2026	1,229,338
11,401,470	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/15/2024	11,325,251
3,247,352	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.59%	01/02/2026	3,236,002
8,855,225	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Week LIBOR USD + 2.00%)	2.09%	11/15/2027	8,776,104
1,515,000	HCA, Inc., Senior Secured First Lien Term Loan	1.85% (c)	06/30/2028	1,520,492
1,345,000	Herman Miller, Inc., Senior Secured First Lien Term Loan	2.09% (c)	06/29/2028	1,346,681

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,395,000	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	03/15/2028	11,338,025
1,311,423	ICON Luxembourg SARL, Senior Secured First Lien Term Loan	3.00% (c)	07/01/2028	1,315,010
5,263,577	ICON US Holdings, Inc., Senior Secured First Lien Term Loan	3.00% (c)	07/01/2028	5,277,973
11,411,687	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.90%	06/11/2025	11,357,653
11,471,136	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/02/2026	11,270,391
11,370,023	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.09%	05/01/2026	11,349,272
8,934,539	KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.38%	09/21/2026	8,839,610
6,944,194	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.83%	03/15/2028	6,959,054
1,940,438	Lamar Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.50%)	1.58%	01/29/2027	1,919,520
11,435,195	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/01/2027	11,272,586
3,968,960	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	08/29/2025	3,924,805
11,420,983	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	09/18/2026	11,409,048
4,294,490	Open Text Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	05/30/2025	4,305,226
	Resideo Funding, Inc., Senior Secured First Lien Term Loan			
4,303,350	(3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	4,303,350
825,300	(1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	825,300
766,350	(2 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	766,350
8,481,927	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/04/2027	8,427,346
8,593,095	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/11/2027	8,559,066
5,552,625	Science Applications International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.88%)	1.98%	10/31/2025	5,548,738
8,941,365	ServiceMaster Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.88%	11/05/2026	8,938,191
6,166,892	Syneos Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	08/01/2024	6,163,038
11,452,649	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	11/13/2026	11,389,029
1,935,000	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan	2.10% (c)	06/03/2028	1,933,791
4,464,301	Universal Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	10/31/2025	4,466,176
6,047,900	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	09/14/2026	5,966,435
3,799,969	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.57%	01/31/2028	3,770,158
11,410,410	Vistra Operations Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.83%	12/31/2025	11,344,058
2,081,250	W.R. Grace & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.90%	04/03/2025	2,073,445



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,567,857	W.R. Grace & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.95%	04/03/2025	3,554,478
9,290,000	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	2.23%	01/20/2028	9,231,938
<b>Total Bank Loans (Cost \$368,041,746)</b>				<b>366,426,471</b>
<b>Collateralized Loan Obligations - 16.5%</b>				
20,000,000	AIG Ltd., Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.26% (a)	04/20/2032	20,006,468
11,558,053	AIMCO, Series 2015-AA-AR (3 Month LIBOR USD + 0.85%, 0.85% Floor)	1.03% (a)	01/15/2028	11,571,398
4,500,000	AIMCO, Series 2019-10A-B (3 Month LIBOR USD + 1.80%, 1.80% Floor)	1.98% (a)	07/22/2032	4,533,372
20,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.34% (a)	07/20/2032	20,030,184
15,000,000	Anchorage Capital Ltd., Series 2013-1A-A1R (3 Month LIBOR USD + 1.25%)	1.44% (a)	10/13/2030	15,007,881
15,000,000	Anchorage Capital Ltd., Series 2018-1RA-A1 (3 Month LIBOR USD + 0.99%, 0.99% Floor)	1.18% (a)	04/13/2031	15,000,750
4,000,000	Apidos Ltd., Series 2021-35A-A (3 Month LIBOR USD + 1.05%, 1.05% Floor)	1.25% (a)	04/20/2034	4,002,396
9,666,243	Atlas Senior Loan Fund Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.83%)	0.99% (a)	11/17/2027	9,668,757
5,987,000	Babson Ltd., Series 2015-2A-AR (3 Month LIBOR USD + 1.19%)	1.38% (a)	10/20/2030	5,992,649
20,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	1.32% (a)	04/19/2034	20,024,966
23,829,642	Battalion Ltd., Series 2014-7A-A1RR (3 Month LIBOR USD + 1.04%, 1.04% Floor)	1.23% (a)	07/17/2028	23,858,737
30,000,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	04/24/2034	30,090,367
22,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	0.00% (a)(h)	07/15/2034	22,001,110
22,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	0.00% (a)(h)	04/19/2034	22,001,927
9,918,327	Carlyle Global Market Strategies Ltd., Series 2014-3RA-A1A (3 Month LIBOR USD + 1.05%)	1.23% (a)	07/27/2031	9,925,795
25,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.30% (a)	04/20/2034	25,001,712
11,000,000	Carlyle US Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.33% (a)	04/15/2034	11,033,230
42,000,000	CarVal Ltd., Series 2019-1A-ANR (3 Month LIBOR USD + 1.11%, 1.11% Floor)	1.30% (a)	04/20/2032	42,021,067
3,000,000	Catamaran Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.43% (a)	10/25/2031	3,000,903
35,000,000	Cathedral Lake Ltd., Series 2018-5A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.39% (a)	10/21/2030	35,047,014
10,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.28% (a)	07/17/2034	10,000,659
20,000,000	CBAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.31% (a)	04/20/2032	20,000,952
26,500,000	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	1.51% (a)	07/13/2029	26,520,925
7,500,000	Crown Point Ltd., Series 2020-9A-A (3 Month LIBOR USD + 2.05%, 2.05% Floor)	2.24% (a)	07/14/2032	7,508,873

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)	0.00% (a)(h)	07/20/2034	18,000,000
10,000,000	Dryden Ltd., Series 2019-75A-AR2 (3 Month LIBOR USD + 1.04%, 1.04% Floor)	1.24% (a)	04/15/2034	9,995,043
5,000,000	Dryden Ltd., Series 2019-76A-A1 (3 Month LIBOR USD + 1.33%, 1.33% Floor)	1.52% (a)	10/20/2032	5,009,160
5,000,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.42% (a)	04/15/2033	5,019,080
27,500,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	04/16/2034	27,510,395
5,585,000	Greywolf Ltd., Series 2015-1A-A1R (3 Month LIBOR USD + 1.16%, 1.16% Floor)	1.34% (a)	01/27/2031	5,590,370
14,100,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.37% (a)	10/20/2031	14,110,575
17,500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	07/15/2034	17,503,314
7,640,119	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	1.09% (a)	10/18/2027	7,647,761
13,250,000	Halsey Point Ltd., Series 2020-2A-A1 (3 Month LIBOR USD + 1.86%, 1.86% Floor)	2.05% (a)	07/20/2031	13,319,301
8,740,726	Harbourview Ltd., Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	1.32% (a)	07/18/2031	8,717,045
10,500,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	04/25/2030	10,497,315
9,968,710	Jefferson Mill Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.18%)	1.36% (a)	10/20/2031	9,989,179
22,000,000	Kingsland Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.31% (a)	04/20/2031	21,972,500
22,747,214	LCM LP, Series 19A-AR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.42% (a)	07/15/2027	22,762,011
13,000,000	LCM Ltd., Series 24A-AR (3 Month LIBOR USD + 0.98%, 0.98% Floor)	1.17% (a)	03/20/2030	13,008,246
20,000,000	Madison Park Funding Ltd., Series 2019-34A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.30% (a)	04/25/2032	20,028,389
8,333,765	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	1.02% (a)	11/21/2027	8,337,207
3,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	1.93% (a)	04/15/2029	3,007,840
24,008,401	Marathon Ltd., Series 2018-12A-A1 (3 Month LIBOR USD + 1.18%)	1.37% (a)	04/18/2031	24,039,276
20,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.47% (a)	01/20/2032	20,000,000
4,000,000	Marble Point Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.15%)	2.32% (a)	07/23/2032	4,005,206
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	15,500,033
35,000,000	MP Ltd.	0.01% (a)(c)	07/25/2034	35,000,000
35,000,000	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	1.46% (a)	07/25/2029	35,041,688
15,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.30% (a)	04/28/2034	15,002,718
28,258,823	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.47% (a)	10/13/2031	28,272,944
16,500,000	OCP Ltd., Series 2014-5A-A1R (3 Month LIBOR USD + 1.08%, 1.08% Floor)	1.26% (a)	04/26/2031	16,506,792

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
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	8,502,125
6,333,621	Palmer Square Loan Funding Ltd., Series 2018-5A-A1 (3 Month LIBOR USD + 0.85%, 0.85% Floor)	1.04% (a)	01/20/2027	6,336,235
11,000,000	Palmer Square Loan Funding Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.26% (a)	07/15/2034	11,010,300
12,500,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	1.37% (a)	10/25/2031	12,517,182
10,000,000	Riserva Ltd., Series 2016-3A-ARR (3 Month LIBOR USD + 1.06%, 1.06% Floor)	1.25% (a)	01/18/2034	9,995,500
21,771,593	Romark Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	1.22% (a)	04/20/2031	21,789,300
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.22% (a)	04/15/2036	18,866,558
20,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.30% (a)	07/15/2031	20,006,119
25,000,000	Sound Point Ltd.	0.01% (a)(c)	07/20/2034	25,000,000
16,000,000	Sound Point Ltd., Series 2014-2RA-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.44% (a)	10/20/2031	16,012,000
8,500,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.32% (a)	07/15/2034	8,500,078
2,365,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.26% (a)	04/21/2031	2,362,044
900,000	Steele Creek Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.38% (a)	04/15/2032	899,568
18,000,000	Steele Creek Ltd., Series 2019-2A-A1 (3 Month LIBOR USD + 1.36%, 1.36% Floor)	1.54% (a)	07/15/2032	18,024,161
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	0.00% (a)(h)	07/15/2032	18,000,000
12,925,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	1.27% (a)	01/17/2032	12,927,734
44,000,000	Tralee Ltd., Series 2019-6A-A1 (3 Month LIBOR USD + 1.45%)	1.63% (a)	10/25/2032	44,066,000
10,000,000	Trimaran CAVU LLC, Series 2019-1A-A1 (3 Month LIBOR USD + 1.46%, 1.46% Floor)	1.65% (a)	07/20/2032	10,030,000
5,750,000	Trimaran CAVU LLC, Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.34% (a)	04/23/2032	5,761,408
21,715,001	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%)	1.44% (a)	10/20/2031	21,704,212
17,837,336	Wellfleet Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 0.91%)	1.10% (a)	04/20/2028	17,836,595
2,975,982	Wellfleet Ltd., Series 2016-2A-A1R (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.33% (a)	10/20/2028	2,977,470
19,000,000	Wellfleet Ltd., Series 2017-2A-A1R (3 Month LIBOR USD + 1.06%)	1.25% (a)	10/20/2029	18,985,789
5,500,000	Wellfleet Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.29% (a)	07/17/2031	5,502,214
10,668,331	Wind River Ltd., Series 2013-2A-AR (3 Month LIBOR USD + 1.23%)	1.42% (a)	10/18/2030	10,672,755
<b>Total Collateralized Loan Obligations (Cost \$1,195,989,182)</b>				<b>1,197,530,827</b>
<b>Foreign Corporate Bonds - 11.9%</b>				
2,800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	3,001,334
3,000,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	3,215,715
10,100,000	Alibaba Group Holding Ltd.	2.80%	06/06/2023	10,505,319
5,570,000	ANZ New Zealand International Ltd.	1.90% (a)	02/13/2023	5,710,325

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
600,000	AstraZeneca PLC	2.38%	06/12/2022	611,477
9,950,000	AstraZeneca PLC	3.50%	08/17/2023	10,573,322
5,165,000	Avolon Holdings Funding Ltd.	3.63% (a)	05/01/2022	5,285,066
2,370,000	Axiata SPV2 BHD	4.36%	03/24/2026	2,665,136
2,910,000	Baidu, Inc.	3.50%	11/28/2022	3,020,454
8,000,000	Baidu, Inc.	3.88%	09/29/2023	8,508,940
300,000	Baidu, Inc.	3.08%	04/07/2025	317,228
1,500,000	Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%)	7.75% (a)	02/15/2029	1,638,510
3,350,000	Banco Continental SAECA	2.75% (a)	12/10/2025	3,314,875
9,350,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25% (a)	09/30/2031	9,281,979
1,800,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	1,786,905
6,000,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	5,975,400
3,600,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	3,796,650
5,800,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	5,777,786
2,500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (a)	09/14/2025	2,566,212
13,859,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (d)	07/06/2022	14,416,132
22,450,000	Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%)	3.80%	08/11/2026	22,480,644
11,815,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	12,021,881
4,000,000	Bangkok Bank PCL	3.88%	09/27/2022	4,156,028
2,400,000	Banistmo S.A.	3.65% (a)	09/19/2022	2,455,836
14,000,000	Banistmo S.A.	3.65%	09/19/2022	14,325,710
3,995,000	Bank of Nova Scotia	0.55%	09/15/2023	4,005,719
6,060,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	6,084,335
5,860,000	BAT International Finance PLC	1.67%	03/25/2026	5,861,228
2,000,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	2,081,540
4,071,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	4,335,778
8,500,000	BDO Unibank, Inc.	2.63%	10/24/2021	8,553,125
1,000,000	BDO Unibank, Inc.	2.95%	03/06/2023	1,035,300
4,790,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (a)	01/10/2025	5,229,639
3,865,000	BOC Aviation USA Corporation	1.63% (a)	04/29/2024	3,898,016
5,875,000	BPCE S.A.	2.38% (a)	01/14/2025	6,121,526
4,200,000	C&W Senior Financing DAC	7.50%	10/15/2026	4,424,343
1,750,000	Camposol S.A.	6.00%	02/03/2027	1,832,014
2,850,000	Canacol Energy Ltd.	7.25%	05/03/2025	3,033,298
3,435,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	3,435,160
3,800,000	Central American Bottling Corporation	5.75%	01/31/2027	3,980,120
14,400,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	11,772,504
495,000	CIMB Bank BHD	3.26%	03/15/2022	503,618
11,600,000	CK Hutchison International 21 Ltd.	1.50% (a)	04/15/2026	11,673,953
2,836,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	2,977,800
2,200,000	Credicorp Ltd.	2.75% (a)	06/17/2025	2,238,335
5,505,000	Credit Suisse Group AG (3 Month LIBOR USD + 1.24%)	1.36% (a)	06/12/2024	5,591,790
1,500,000	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	0.80%	07/25/2022	1,507,530
1,800,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	1,796,841

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,900,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% (d)	09/07/2021	16,992,781
2,250,000	Deutsche Bank AG	0.90%	05/28/2024	2,240,742
1,156,162	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	973,489
190,061	Digicel Group Ltd. (7.00% PIK)	7.00% (a)(d)	07/16/2021	147,791
6,800,000	Ecopetrol S.A.	5.88%	09/18/2023	7,359,130
2,990,650	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	3,002,463
4,386,770	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	4,551,875
5,074,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	3,627,142
585,900	Empresa Generadora de Electricidad Itabo S.A.	7.95%	05/11/2026	606,928
3,009,224	ENA Norte Trust	4.95%	04/25/2023	3,078,256
10,200,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	10,924,379
200,000	ENN Energy Holdings Ltd.	3.25%	07/24/2022	204,255
3,200,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	3,230,656
5,000,000	Export-Import Bank of India	3.13%	07/20/2021	5,005,415
12,352,535	Fenix Power Peru S.A.	4.32%	09/20/2027	12,575,622
17,600,000	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	17,807,450
1,235,000	Geopark Ltd.	6.50%	09/21/2024	1,278,114
1,575,000	Glencore Funding LLC	4.13% (a)	05/30/2023	1,676,159
1,430,000	Glencore Funding LLC	4.13% (a)	03/12/2024	1,542,525
2,305,000	Glencore Funding LLC	4.00% (a)	04/16/2025	2,519,181
8,400,000	Global Bank Corporation	4.50%	10/20/2021	8,472,967
1,900,000	Global Bank Corporation	4.50% (a)	10/20/2021	1,916,504
5,750,000	Grupo Aval Ltd.	4.75%	09/26/2022	5,921,350
3,615,000	GrupoSura Finance S.A.	5.50%	04/29/2026	3,913,274
16,005,000	HPHT Finance Ltd.	2.88%	11/05/2024	16,788,880
5,235,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	5,255,283
3,000,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	3,266,004
1,177,000	Inkia Energy Ltd.	5.88%	11/09/2027	1,217,818
2,280,939	Interoceanica Finance Ltd.	0.00%	11/30/2025	2,158,339
5,900,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	5,876,076
200,000	Kallpa Generacion S.A.	4.88%	05/24/2026	211,054
2,700,000	Korea Development Bank	1.25%	06/03/2025	2,726,952
11,000,000	Korea Development Bank	0.80%	04/27/2026	10,844,463
5,600,000	Korea Development Bank	1.00%	09/09/2026	5,555,584
8,500,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	8,687,578
5,300,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	5,416,960
1,900,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	1,897,344
14,700,000	Korea Electric Power Corporation	1.13%	06/15/2025	14,679,447
4,200,000	Korea Hydro & Nuclear Power Co Ltd.	1.25% (a)	04/27/2026	4,182,884
13,000,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	12,673,361
15,575,000	KT Corporation	1.00%	09/01/2025	15,440,576
11,800,000	LG Chem Ltd.	3.25%	10/15/2024	12,689,870
3,995,000	Lloyds Banking Group PLC (1 Year CMT Rate + .55%)	0.70%	05/11/2024	4,007,032
5,235,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	5,356,752
2,000,000	Malayan Banking BHD (3 Month LIBOR USD + 0.80%)	0.96%	08/16/2024	2,017,300
11,428,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	11,559,136

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,090,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	14,711,720
4,050,000	Millicom International Cellular S.A.	5.13%	01/15/2028	4,225,122
4,500,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,776,525
11,445,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	1.04%	07/26/2023	11,603,213
10,815,000	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.79%)	0.92%	03/05/2023	10,918,069
7,400,000	Multibank, Inc.	4.38%	11/09/2022	7,598,357
6,380,000	Natwest Group PLC (3 Month LIBOR USD + 1.55%)	1.70%	06/25/2024	6,527,161
7,800,000	NongHyup Bank	1.25% (a)	07/20/2025	7,809,614
2,300,000	NongHyup Bank	1.25%	07/20/2025	2,302,835
16,195,000	ONGC Videsh Ltd.	2.88%	01/27/2022	16,379,645
4,000,000	ONGC Videsh Ltd.	3.75%	05/07/2023	4,168,851
3,300,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	3,429,954
3,000,000	Oversea-Chinese Banking Corporation Ltd.	4.25%	06/19/2024	3,268,431
11,300,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	11,331,188
5,600,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	5,615,456
7,407,190	Panama Metro Line SP	0.00%	12/05/2022	7,249,677
2,049,991	Panama Metro Line SP	0.00% (a)	12/05/2022	2,006,398
200,000	Pertamina Persero PT	1.40%	02/09/2026	196,622
1,000,000	Perusahaan Listrik Negara PT	5.50%	11/22/2021	1,018,200
8,600,000	Petrobras Global Finance B.V.	4.38%	05/20/2023	9,132,082
3,800,000	Petronas Capital Ltd.	3.13%	03/18/2022	3,869,084
12,600,000	Petronas Capital Ltd.	3.50%	03/18/2025	13,663,103
8,000,000	POSCO	2.38%	11/12/2022	8,174,184
6,550,000	POSCO	2.38%	01/17/2023	6,710,258
2,300,000	POSCO	2.75%	07/15/2024	2,419,597
2,700,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	2,831,671
19,310,000	Reliance Industries Ltd.	5.40%	02/14/2022	19,847,496
8,035,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	0.55%	01/20/2026	8,045,443
2,700,000	SA Global Sukuk Ltd.	1.60% (a)	06/17/2026	2,700,972
600,000	SACI Falabella	3.75%	04/30/2023	625,170
8,000,000	Saudi Arabian Oil Company	2.75%	04/16/2022	8,149,840
200,000	Saudi Arabian Oil Company	1.25% (a)	11/24/2023	202,207
2,865,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	2,945,535
2,640,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	2,834,225
5,335,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	5,623,864
3,500,000	State Grid Overseas Investment Ltd.	3.13%	05/22/2023	3,655,074
3,500,000	State Grid Overseas Investment Ltd.	1.00%	08/05/2025	3,464,507
5,440,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (a)	09/12/2023	5,475,691
13,200,000	Telefonica Chile S.A.	3.88%	10/12/2022	13,630,188
2,900,000	Temasek Financial Ltd.	2.38%	01/23/2023	2,988,375
12,000,000	Tencent Holdings Ltd.	1.81% (a)	01/26/2026	12,203,981
15,350,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	16,442,153
5,990,000	Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.36%)	0.40%	03/04/2024	5,997,662



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,800,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	8,378,370
8,230,000	UBS Group Funding Switzerland AG (1 Year CMT Rate + 0.83%)	1.01% (a)	07/30/2024	8,292,695
6,015,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	6,407,960
2,600,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	2,586,636
3,600,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	3,651,210
7,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	7,052,570
2,915,000	Vedanta Resources Ltd.	7.13%	05/31/2023	2,705,149
1,000,000	Vedanta Resources Ltd.	6.13%	08/09/2024	839,300
5,855,000	Volkswagen Group of America Finance LLC	0.88% (a)	11/22/2023	5,872,881
5,281,000	VTR Comunicaciones SpA	5.13%	01/15/2028	5,529,075
<b>Total Foreign Corporate Bonds (Cost \$859,665,520)</b>				<b>869,544,763</b>

**Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.5%**

5,200,000	Abu Dhabi Government International Bond	0.75% (a)	09/02/2023	5,238,480
5,800,000	Abu Dhabi Government International Bond	2.50% (a)	04/16/2025	6,169,628
20,800,000	Brazilian Government International Bond	2.88%	06/06/2025	21,401,536
6,700,000	Colombia Government International Bond	4.50%	01/28/2026	7,328,493
800,000	Indonesia Government International Bond	2.95%	01/11/2023	830,505
590,000	Indonesia Government International Bond	3.38%	04/15/2023	620,517
2,000,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	2,151,707
4,600,000	Panama Government International Bond	4.00%	09/22/2024	5,013,540
5,900,000	Panama Government International Bond	3.75%	03/16/2025	6,415,601
5,000,000	Perusahaan Penerbit	3.40%	03/29/2022	5,108,950
1,200,000	Perusahaan Penerbit	3.75%	03/01/2023	1,265,622
13,100,000	Perusahaan Penerbit	2.30%	06/23/2025	13,621,118
14,250,000	Peruvian Government International Bond	2.39%	01/23/2026	14,735,355
1,000,000	Qatar Government International Bond	4.50%	01/20/2022	1,023,775
7,500,000	Saudi Government International Bond	2.38%	10/26/2021	7,548,900
9,000,000	Saudi Government International Bond	2.88%	03/04/2023	9,350,640
3,711,000	Wakala Global Sukuk BHD	0.00%	07/06/2021	3,712,576
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$110,756,992)</b>				<b>111,536,943</b>

**Non-Agency Commercial Mortgage Backed Obligations - 15.3%**

7,300,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 0.83%, 0.83% Floor)	0.91% (a)	12/18/2037	7,291,123
5,000,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-AS (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.18% (a)	12/18/2037	4,987,635
14,340,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-A2	2.02% (a)	06/15/2054	14,715,517
10,812,000	Arbor Realty Ltd., Series 2018-FL1-A (1 Month LIBOR USD + 1.15%)	1.22% (a)	06/15/2028	10,831,591
1,016,000	Arbor Realty Ltd., Series 2019-FL1-B (1 Month LIBOR USD + 1.70%)	1.77% (a)	05/15/2037	1,018,540
16,415,000	Arbor Realty Ltd., Series 2020-FL1-AS (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.52% (a)	02/15/2035	16,438,966
5,000,000	Arbor Realty Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 0.97%, 0.97% Floor)	1.04% (a)	12/15/2035	5,017,500
5,000,000	Arbor Realty Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.27% (a)	12/15/2035	5,017,500

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	Arbor Realty Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.20% (a)	05/15/2036	3,012,348
6,452,658	Ashford Hospitality Trust, Series 2018-ASHF-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	0.97% (a)	04/15/2035	6,457,100
12,019,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	12/15/2036	11,525,775
7,570,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.02% (a)	06/15/2035	7,580,459
225,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.47% (a)	06/15/2035	221,564
1,530,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.57% (a)	03/15/2036	1,530,698
86,836,260	BANK, Series 2017-BNK5-XA	1.20% (b)(e)	06/15/2060	3,658,750
100,411,630	BANK, Series 2017-BNK6-XA	0.95% (b)(e)	07/15/2060	3,696,905
23,646,958	BANK, Series 2019-BN20-XA	0.96% (b)(e)	09/15/2062	1,378,663
194,587,811	BANK, Series 2020-BN26-XA	1.35% (b)(e)	03/15/2063	16,804,292
91,211,856	Barclays Commercial Mortgage Securities LLC, Series 2017-C1-XA	1.62% (b)(e)	02/15/2050	5,875,439
2,261,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.27% (a)	08/15/2036	2,265,120
5,175,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.57% (a)	08/15/2036	5,150,642
13,011,000	BBCMS Mortgage Trust, Series 2017-DELC-B (1 Month LIBOR USD + 1.03%, 1.03% Floor)	1.10% (a)	08/15/2036	13,033,759
13,430,131	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.07% (a)	10/15/2037	13,474,507
168,500	BBCMS Mortgage Trust, Series 2018-CBM-D (1 Month LIBOR USD + 2.39%, 2.39% Floor)	2.46% (a)	07/15/2037	168,272
17,989,000	BBCMS Mortgage Trust, Series 2018-TALL-A (1 Month LIBOR USD + 0.72%, 0.72% Floor)	0.79% (a)	03/15/2037	17,899,695
10,696,000	BBCMS Mortgage Trust, Series 2018-TALL-B (1 Month LIBOR USD + 0.97%, 0.97% Floor)	1.04% (a)	03/15/2037	10,563,615
239,724,652	BBCMS Mortgage Trust, Series 2020-C6-XA	1.17% (b)(e)	02/15/2053	17,761,535
59,000,000	BBCMS Mortgage Trust, Series 2020-C6-XB	0.79% (b)(e)	02/15/2053	3,319,865
3,316,000	BDS Ltd., Series 2019-FL4-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.18% (a)	08/15/2036	3,325,583
127,485,896	Benchmark Mortgage Trust, Series 2018-B1-XA	0.65% (b)(e)	01/15/2051	3,469,261
175,481,048	Benchmark Mortgage Trust, Series 2020-B16-XA	1.05% (b)(e)	02/15/2053	12,010,572
35,720,000	Benchmark Mortgage Trust, Series 2020-IG1-XB	0.24% (b)(e)	09/15/2043	453,215
7,792,000	BHMS Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.32% (a)	07/15/2035	7,809,075
5,632,325	BHP Trust, Series 2019-BXHP-A (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.05% (a)	08/15/2036	5,640,169
4,057,900	BHP Trust, Series 2019-BXHP-C (1 Month LIBOR USD + 1.52%, 1.52% Floor)	1.60% (a)	08/15/2036	4,064,458
1,437,740	Bsprrt Issuer Ltd., Series 2018-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.12% (a)	09/15/2035	1,439,897
18,407,000	Bsprrt Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.22% (a)	05/15/2029	18,460,196
20,000,000	Bsprrt Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.17% (a)	03/15/2036	20,017,580
3,316,298	BX Trust, Series 2017-APPL-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	3,330,148

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,108,317	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.12% (a)	07/15/2034	3,120,844
9,922,900	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	9,976,528
13,330,238	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	1.16% (a)	09/15/2037	13,203,280
3,224,871	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	1.40% (a)	09/15/2037	3,142,778
1,781,010	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.05% (a)	09/15/2037	1,693,139
6,441,000	BX Trust, Series 2018-GW-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.87% (a)	05/15/2035	6,463,672
1,895,514	BX Trust, Series 2019-MMP-C (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.52% (a)	08/15/2036	1,893,236
6,424,000	BX Trust, Series 2021-VIEW-A (1 Month LIBOR USD + 1.28%, 1.28% Floor)	1.43% (a)	06/15/2023	6,435,973
1,503,000	BXMT Ltd., Series 2020-FL2-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.02% (a)	02/15/2038	1,503,848
20,000,000	BXMT Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.12% (a)	05/15/2038	20,030,000
25,626,583	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.44% (b)(e)	05/10/2050	1,333,869
6,444,000	CF Trust, Series 2019-MF1-A (1 Month LIBOR USD + 1.05%, 2.05% Floor)	2.05% (a)	08/21/2032	6,452,813
111,349,025	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.76% (b)(e)	06/15/2050	7,257,050
42,452,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	1.11% (b)(e)	06/15/2050	2,109,355
116,365,000	CFK Trust, Series 2020-MF2-X	0.89% (a)(b)(e)	03/15/2039	4,865,418
1,352,108	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2-A (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.93% (a)	11/15/2031	1,326,601
12,621,000	CHCP Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.17% (a)	02/15/2038	12,673,062
7,490,000	CHCP Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.42% (a)	02/15/2038	7,523,233
183,000	CHT Mortgage Trust, Series 2017-CSMO-A (1 Month LIBOR USD + 0.93%, 0.93% Floor)	1.00% (a)	11/15/2036	183,383
31,818,545	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.38% (b)(e)	02/10/2049	1,463,185
55,911,387	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.86% (b)(e)	04/15/2049	3,285,890
9,000,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-A (1 Month LIBOR USD + 0.83%, 0.83% Floor)	0.90% (a)	12/15/2036	9,005,188
179,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-D (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.87% (a)	12/15/2036	177,860
242,000	Citigroup Commercial Mortgage Trust, Series 2019-PRM-D	4.35% (a)	05/10/2036	251,442
1,737,000	CLNC Ltd., Series 2019-FL1-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.37% (a)	08/20/2035	1,742,102
16,415,000	CLNC Ltd., Series 2019-FL1-AS (1 Month LIBOR USD + 1.55%, 1.55% Floor)	1.67% (a)	08/20/2035	16,452,196
7,349,469	Commercial Mortgage Pass-Through Certificates, Series 2012-CR2-XA	1.78% (b)(e)	08/15/2045	71,917
103,625,728	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.28% (b)(e)	10/10/2046	2,282,305
19,496,467	Commercial Mortgage Pass-Through Certificates, Series 2013-LC6-XA	1.46% (b)(e)	01/10/2046	271,816

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,359,033	Commercial Mortgage Pass-Through Certificates, Series 2014-FL5-C (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	10/15/2031	2,294,043
6,657,000	Commercial Mortgage Pass-Through Certificates, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.07% (a)	10/15/2031	6,376,244
151,738,487	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.97% (b)(e)	08/10/2048	4,413,951
21,308,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.07% (a)	09/15/2033	21,259,763
10,603,000	Credit Suisse Commercial Mortgage Securities Corporation, Series 2019-SKLZ-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.32% (a)	01/15/2034	10,658,630
124,772,013	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.37% (b)(e)	06/15/2050	5,382,453
19,724,258	CSAIL Commercial Mortgage Trust, Series 2017-CX9-XA	1.00% (b)(e)	09/15/2050	479,138
10,862,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.22% (a)	07/15/2032	10,680,660
583,000	CSMC Trust, Series 2017-MOON-D	3.30% (a)(b)	07/10/2034	589,044
12,925,000	DBCG Mortgage Trust, Series 2017-BBG-B (1 Month LIBOR USD + 0.85%, 0.95% Floor)	0.95% (a)	06/15/2034	12,922,317
700,000	DBJPM Mortgage Trust, Series 2016-C3-A5	2.89%	08/10/2049	745,570
2,280,284	Exantas Capital Corporation, Series 2020-RS08-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	03/15/2035	2,283,134
15,000,000	Exantas Capital Corporation, Series 2020-RS08-AS (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.57% (a)	03/15/2035	15,018,750
9,240,000	Extended Stay America Trust, Series 2021-ESH-A (1 Month LIBOR USD + 1.08%, 1.08% Floor)	1.16% (a)	07/15/2038	9,269,753
19,135,000	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.27% (a)	12/16/2036	19,101,246
20,500,000	FS Rialto, Series 2021-FL2-A (1 Month LIBOR USD + 1.22%, 1.22% Floor)	1.29% (a)	04/16/2028	20,537,125
13,997,814	GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.39% (a)	02/22/2036	14,046,806
7,359,000	GPMT Ltd., Series 2021-FL3-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.33% (a)	07/16/2035	7,374,822
20,623,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	2.81% (a)	12/15/2036	20,290,219
6,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	0.97% (a)	07/15/2031	5,989,315
6,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	07/15/2031	5,923,885
109,753,278	GS Mortgage Securities Trust, Series 2017-GS6-XA	1.18% (b)(e)	05/10/2050	5,851,024
131,885,761	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.26% (b)(e)	08/10/2050	6,801,428
152,753,207	GS Mortgage Securities Trust, Series 2017-GS8-XA	1.11% (b)(e)	11/10/2050	7,044,336
11,050,000	HGI CRE Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.12% (a)	06/16/2036	11,092,167
2,809,408	IMT Trust, Series 2017-APTS-DFL (1 Month LIBOR USD + 1.55%, 1.55% Floor)	1.62% (a)	06/15/2034	2,799,551
417,144	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	06/15/2032	416,492
4,862,881	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.07% (a)	06/15/2032	4,872,678
5,858,360	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.87% (a)	04/15/2038	5,875,193

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,546,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-E	5.71% (a)(b)	07/15/2046	4,559,031
11,502,307	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-XA	1.01% (b)(e)	07/15/2047	195,887
64,483,437	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.81% (b)(e)	12/15/2049	1,508,945
59,178,200	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-XA	0.47% (a)(b)(e)	01/10/2037	618,649
117,285,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-MKST-XCP	2.63% (a)(b)(e)	12/15/2036	1,377,160
2,550,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-B	4.35% (b)	11/15/2047	2,712,898
64,902,410	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.36% (b)(e)	11/15/2048	1,948,610
300,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-A5	3.58%	03/15/2049	328,825
26,012,949	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.65% (b)(e)	06/13/2052	2,370,810
15,902,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-MFP-A (1 Month LIBOR USD + 0.96%, 0.96% Floor)	1.03% (a)	07/15/2036	15,918,703
1,974,982	KREF Ltd., Series 2018-FL1-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.18% (a)	06/15/2036	1,982,506
5,750,000	Life Mortgage Trust, Series 2021-BMR-A (1 Month LIBOR USD + 0.70%, 0.70% Floor)	0.77% (a)	03/15/2038	5,765,385
3,603,581	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.20% (a)	05/15/2028	3,603,581
18,273,000	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.57% (a)	05/15/2036	18,277,660
12,821,400	LoanCore Issuer Ltd., Series 2019-CRE3-AS (1 Month LIBOR USD + 1.37%, 1.37% Floor)	1.44% (a)	04/15/2034	12,850,274
9,200,000	LoanCore Issuer Ltd., Series 2021-CRE5-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.37% (a)	07/15/2036	9,222,374
64,114,629	LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.14% (a)(b)(e)	03/10/2050	1,793,632
13,700,000	Lument Finance Trust, Series 2021-FL1-A (1 Month LIBOR USD + 1.17%, 1.17% Floor)	1.27% (a)	06/15/2039	13,756,211
3,470,401	Marathon CRE, Series 2018-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.23% (a)	06/15/2028	3,475,614
5,920,849	MF1 Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.26% (a)	12/25/2034	5,935,651
10,343,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.97% (a)	07/15/2036	10,369,509
10,343,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	07/15/2036	10,369,509
20,750,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.20% (a)	07/16/2036	20,793,762
20,000,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.87% (a)	04/15/2038	20,051,604
2,359,205	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-C5-XA	1.54% (a)(b)(e)	08/15/2045	20,987
14,500,339	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-LNCX	0.76% (a)(b)(e)	12/15/2046	278,267
14,862,000	Morgan Stanley Capital Trust	2.13%	06/15/2054	15,307,502
1,342,929	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.71% (a)(b)(e)	11/12/2041	18
3,216,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	11/15/2034	3,193,035

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,824,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2034	4,724,756
2,324,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.42% (a)	11/15/2034	2,178,678
63,061,507	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.51% (b)(e)	06/15/2050	3,629,202
12,901,000	Morgan Stanley Capital Trust, Series 2018-SUN-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	0.97% (a)	07/15/2035	12,931,123
7,895,000	Morgan Stanley Capital Trust, Series 2019-PLND-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.82% (a)	05/15/2036	7,469,940
5,340,169	Motel 6 Trust, Series 2017-MTL6-D (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	08/15/2034	5,358,939
5,185,000	Natixis Commercial Mortgage Securities Trust 2018-850T, Series 2018-850T-C (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.23% (a)	07/15/2033	5,132,282
11,884,252	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.02% (a)	06/15/2035	11,745,163
19,570,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	02/15/2036	19,626,675
4,630,196	PPF Ltd., Series 2019-5-A (1 Month LIBOR USD + 0.97%, 0.97% Floor)	1.04% (a)	04/14/2036	4,643,545
3,192,727	PPF Ltd., Series 2019-6-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.12% (a)	04/14/2037	3,195,540
10,000,000	PPF Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.92% (a)	04/14/2038	10,010,150
10,000,000	PPF Ltd., Series 2021-7-AS (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.22% (a)	04/14/2038	10,010,120
14,382,000	Shelter Growth Issuer Ltd., Series 2019-FL2-B (1 Month LIBOR USD + 1.80%, 2.30% Floor)	1.87% (a)	05/15/2036	14,323,753
14,033,644	SLIDE, Series 2018-FUN-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.22% (a)	06/15/2031	14,063,244
12,887,000	STWD Ltd., Series 2019-FL1-AS (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.52% (a)	07/15/2038	12,906,330
8,900,000	STWD Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.28% (a)	04/18/2038	8,926,264
1,063,635	Tharaldson Hotel Portfolio Trust, Series 2018-THL-B (1 Month LIBOR USD + 1.25%, 1.10% Floor)	1.33% (a)	11/11/2034	1,065,368
17,000,000	TPG Real Estate Finance Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.28% (a)	03/15/2038	17,075,429
10,000,000	TRTX Issuer Ltd., Series 2019-FL3-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.27% (a)	10/15/2034	10,035,000
16,923,000	TRTX Issuer Ltd., Series 2019-FL3-AS (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.57% (a)	10/15/2034	16,976,951
5,421,000	TTAN, Series 2021-MHC-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.92% (a)	03/15/2038	5,434,764
22,186,515	UBS Commercial Mortgage Trust, Series 2012-C1-XA	2.24% (a)(b)(e)	05/10/2045	146,715
63,232,626	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.68% (b)(e)	06/15/2050	4,314,090
103,511,691	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.23% (b)(e)	08/15/2050	5,066,204
116,611,733	UBS Commercial Mortgage Trust, Series 2018-C8-XA	1.03% (b)(e)	02/15/2051	5,466,746
552,000	UBS Commercial Mortgage Trust, Series 2018-NYCH-D (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.17% (a)	02/15/2032	537,106
26,847,902	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-XA	0.93% (b)(e)	09/15/2058	736,043
178,324,941	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.51% (b)(e)	06/15/2052	14,822,066
15,506,996	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	2.01% (b)(e)	07/15/2053	2,136,841



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,081,432	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.22% (a)	02/15/2040	5,114,487
5,081,432	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-B (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.52% (a)	02/15/2040	5,114,253
11,481,110	WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA	1.94% (a)(b)(e)	08/15/2045	115,623
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$1,169,974,783)</b>				<b>1,110,919,238</b>
<b>Non-Agency Residential Collateralized Mortgage Obligations - 16.6%</b>				
7,718,916	Ajax Mortgage Loan Trust, Series 2018-E-A	4.38% (a)(b)	06/25/2058	7,781,979
2,722,321	Ajax Mortgage Loan Trust, Series 2019-C-A	3.95% (a)(b)	10/25/2058	2,727,026
13,156,145	Arroyo Mortgage Trust, Series 2019-3-A2	3.21% (a)(b)	10/25/2048	13,364,245
7,110,229	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	10/25/2048	7,217,736
502,001	Banc of America Mortgage Securities Trust, Series 2005-E-2A1	2.47% (b)	06/25/2035	473,857
4,288,835	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(f)	06/28/2034	4,319,362
8,550,516	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% (a)(f)	06/28/2034	8,723,331
586,237	BCAP LLC Trust, Series 2011-RR1-8A3	6.00% (a)(b)	08/28/2021	588,500
1,893,109	Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1	2.57% (b)	02/25/2034	1,924,686
164,087	Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A	5.00%	05/25/2034	159,871
9,336,845	BRAVO Residential Funding Trust, Series 2020-RPL1-A1	2.50% (a)(b)	05/26/2059	9,548,277
17,512,966	BRAVO Residential Funding Trust, Series 2021-A-A1	1.99% (a)(f)	10/25/2059	17,533,910
30,205,457	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(f)	04/01/2069	30,218,385
3,521,339	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	0.24%	08/25/2036	3,417,484
5,565,910	CHL Mortgage Pass-Through Trust, Series 2005-3-1A2 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	0.67%	04/25/2035	5,285,216
613,226	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap)	2.52%	03/25/2036	612,873
31,831,719	Citigroup Mortgage Loan Trust, Series 2018-A-A1	4.00% (a)(b)	01/25/2068	31,892,798
8,348,391	Citigroup Mortgage Loan Trust, Series 2019-B-A1	3.26% (a)(b)	04/25/2066	8,428,039
5,664,805	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(f)	09/25/2059	5,689,657
30,166,064	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (a)(f)	11/25/2070	30,283,814
9,052,133	Citigroup Mortgage Loan Trust, Series 2020-EXPI-A1A	1.80% (a)(b)	05/25/2060	9,144,737
14,376,569	COLT Mortgage Loan Trust, Series 2020-2-A1	1.85% (a)(b)	03/25/2065	14,467,554
15,080,277	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (a)(b)	05/25/2065	15,079,131
1,051,576	Countrywide Home Loans, Series 2004-HYB9-1A1	2.66% (b)	02/20/2035	1,065,986
26,475	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-5A1	5.25%	12/25/2020	16,007
1,686,183	Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9	3.12% (a)(b)	11/27/2037	1,698,916
4,252,973	Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1	3.39% (a)(f)	02/25/2024	4,265,539
6,897,809	CSMC Mortgage-Backed Trust, Series 2021-RPL4-A1	1.80% (a)(b)	12/27/2060	6,914,357
42,623,912	CSMC Trust, Series 2019-RP10-A1	3.02% (a)(b)	12/26/2059	42,907,318
5,666,370	CSMC Trust, Series 2020-BPL2-A1	3.45% (a)	03/25/2026	5,665,082
16,487,593	CSMC Trust, Series 2020-RPL3-A1	2.69% (a)(b)	03/25/2060	16,719,153
4,738,198	CSMC Trust, Series 2021-NQM1-A2	0.99% (a)(b)	05/25/2065	4,726,793
7,896,997	CSMC Trust, Series 2021-NQM1-A3	1.20% (a)(b)	05/25/2065	7,885,533
6,214,552	Ellington Financial Mortgage Trust, Series 2020-1-A1	2.01% (a)(b)	05/25/2065	6,297,516
2,124,833	First Horizon Mortgage Pass-Through Trust, Series 2007-AR2-1A1	2.96% (b)	08/25/2037	1,098,326
3,986,194	GCAT LLC, Series 2019-NQM1-A1	2.99% (a)(f)	02/25/2059	4,005,074

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,595,865	GCAT LLC, Series 2020-2-A1	3.72% (a)(f)	06/25/2025	1,602,120
5,978,923	GCAT LLC, Series 2020-3-A1	2.98% (a)(f)	09/25/2025	6,038,345
13,558,066	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (a)(b)	01/25/2059	13,755,368
2,910,654	GSR Mortgage Loan Trust, Series 2005-9F-2A2	6.00%	01/25/2036	2,172,716
711,381	GSR Mortgage Loan Trust, Series 2005-AR7-3A1	2.78% (b)	11/25/2035	688,781
27,851,884	Invitation Homes Trust, Series 2017-SFR2-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	0.93% (a)	12/17/2036	27,918,807
17,216,870	Invitation Homes Trust, Series 2018-SFR1-A (1 Month LIBOR USD + 0.70%)	0.78% (a)	03/17/2037	17,258,394
59,230	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	60,144
1,564	JP Morgan Mortgage Trust, Series 2007-S1-1A1	5.00%	03/25/2022	1,566
5,209	JP Morgan Mortgage Trust, Series 2007-S3-2A2	5.50%	08/25/2022	5,251
21,857,358	Legacy Mortgage Asset Trust 2019-GS7, Series 2019-GS7-A1	3.25% (a)(f)	11/25/2059	22,006,113
21,803,716	Legacy Mortgage Asset Trust, Series 2019-GS1-A1	4.00% (a)(f)	01/25/2059	21,880,048
24,840,702	Legacy Mortgage Asset Trust, Series 2019-GS3-A1	3.75% (a)(f)	04/25/2059	25,072,153
11,599,051	Legacy Mortgage Asset Trust, Series 2019-GS4-A1	3.44% (a)(f)	05/25/2059	11,633,559
9,096,631	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(f)	05/25/2059	9,140,346
25,136,645	Legacy Mortgage Asset Trust, Series 2019-GS6-A1	3.00% (a)(f)	06/25/2059	25,235,015
6,136,502	Legacy Mortgage Asset Trust, Series 2020-GS4-A1	3.25% (a)(f)	02/25/2060	6,182,385
41,554,004	Legacy Mortgage Asset Trust, Series 2020-GS5-A1	3.25% (a)	06/25/2060	42,399,474
6,772,804	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (a)(f)	01/25/2060	6,837,154
14,855,959	Legacy Mortgage Asset Trust, Series 2021-GS2-A1	1.75% (a)(f)	04/25/2061	14,885,952
24,738,241	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (a)(f)	07/25/2061	24,701,102
26,777,665	Legacy Mortgage Asset Trust, Series 2021-SL1-A	1.99% (a)(b)	09/25/2060	27,001,420
20,800,000	LHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (a)(b)	09/25/2026	20,788,504
2,327,397	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.50% (b)	04/25/2036	1,675,728
1,216,317	Merrill Lynch Mortgage Investors Trust, Series 2005-3-2A	2.17% (b)	11/25/2035	1,215,970
5,307,170	MFA LLC, Series 2021-NPL1-A1	2.36% (a)(f)	03/25/2060	5,313,159
8,971,159	Mill City Mortgage Loan Trust, Series 2017-3-A1	2.75% (a)(b)	01/25/2061	9,117,631
7,105	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2018	7,111
5,374,158	New Residential Mortgage Loan Trust, Series 2018-FNT1-A	3.61% (a)	05/25/2023	5,390,702
20,646,254	New Residential Mortgage Loan Trust, Series 2020-RPL2-A1	3.58% (a)(b)	08/25/2025	21,060,539
20,923,116	New York Mortgage Trust, Series 2020-SP1-A1	3.96% (a)	06/25/2025	21,027,313
25,000,000	New York Mortgage Trust, Series 2021-BPL1-A1	2.24% (a)(f)	05/25/2026	24,996,255
473,840	Oaktown Ltd., Series 2019-1A-M1A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.49% (a)	07/25/2029	474,566
2,553,386	OBX Trust, Series 2018-1-A2 (1 Month LIBOR USD + 0.65%)	0.74% (a)	06/25/2057	2,558,551
7,908,328	OSAT Trust, Series 2020-RPL1-A1	3.07% (a)(f)	12/26/2059	7,976,423
17,234,766	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(f)	09/27/2060	17,248,192
5,284,000	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (a)(f)	06/27/2060	5,317,020
30,000,000	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(f)	02/25/2061	30,195,780
26,644,056	PRPM LLC, Series 2020-1A-A1	2.98% (a)(f)	02/25/2025	26,789,498
37,842,586	PRPM LLC, Series 2020-3-A1	2.86% (a)(f)	09/25/2025	38,081,362
10,125,508	PRPM LLC, Series 2020-4-A1	2.95% (a)(f)	10/25/2025	10,178,450
594,402	PRPM LLC, Series 2020-5-A1	3.10% (a)(f)	11/25/2025	598,878
22,627,247	PRPM LLC, Series 2021-1-A1	2.12% (a)(b)	01/25/2026	22,690,753
18,821,580	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	18,873,885

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,490,982	PRPM LLC, Series 2021-3-A1	1.87% (a)(f)	04/25/2026	16,588,414
20,942,175	PRPM LLC, Series 2021-4-A1	1.87% (a)(f)	04/25/2026	20,932,213
10,000,000	PRPM LLC, Series 2021-5-A1	1.79% (a)(f)	06/25/2026	10,062,030
2,653,210	Radnor Ltd., Series 2019-2-M1A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.29% (a)	06/25/2029	2,653,319
5,205,793	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC1-A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.63%	03/25/2036	4,993,827
2,153,806	Starwood Mortgage Residential Trust, Series 2020-3-A1	1.49% (a)(b)	04/25/2065	2,175,309
132,068	Structured Asset Securities Corporation, Series 2003-24A-1A3	2.47% (b)	07/25/2033	138,219
45,000,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% (a)(f)	03/25/2023	45,280,989
17,876,078	VCAT LLC, Series 2020-NPL1-A1	3.67% (a)(f)	08/25/2050	17,980,489
31,827,616	VCAT LLC, Series 2021-NPL1-A1	2.29% (a)(f)	12/26/2050	31,942,928
10,000,000	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(f)	05/25/2051	10,027,280
4,770,849	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(b)	07/25/2049	4,862,762
7,715,177	Velocity Commercial Capital Loan Trust, Series 2021-1-M1	1.79% (a)(b)	05/25/2051	7,693,985
4,663,000	Vericrest Opportunity Loan Trust, Series 2021-NPL7-A1	2.12% (a)(f)	04/25/2051	4,669,444
9,532,767	Verus Securitization Trust, Series 2020-2-A1	2.23% (a)(b)	05/25/2060	9,621,584
7,113,429	Verus Securitization Trust, Series 2020-INV1-A1	1.98% (a)(b)	03/25/2060	7,212,894
12,232,628	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(f)	05/25/2051	12,253,240
17,360,216	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(f)	02/27/2051	17,378,606
10,692,813	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(f)	02/27/2051	10,714,010
2,901,406	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(f)	03/27/2051	2,905,846
3,432,504	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(f)	04/25/2051	3,436,588
26,235,011	VOLT LLC, Series 2021-NPL8-A1	2.12% (a)(f)	04/25/2051	26,323,536
6,605,130	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(f)	05/25/2051	6,614,612
173,977	Washington Mutual Mortgage Pass-Through Certificates, Series 2002-AR16-A	2.33% (b)	12/25/2032	178,627
391,740	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	397,132
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,202,706,331)</b>				<b>1,207,238,434</b>
<b>US Corporate Bonds - 5.6%</b>				
8,190,000	AbbVie, Inc.	2.30%	11/21/2022	8,408,114
5,368,000	American Express Company (3 Month LIBOR USD + 0.65%)	0.79%	02/27/2023	5,413,087
5,486,000	American Tower Corporation	2.40%	03/15/2025	5,737,189
331,000	Amgen, Inc.	2.70%	05/01/2022	335,566
4,637,000	Amgen, Inc.	2.65%	05/11/2022	4,716,677
3,075,000	Amgen, Inc.	3.63%	05/15/2022	3,131,013
2,610,000	Anthem, Inc.	3.30%	01/15/2023	2,723,775
5,744,000	Anthem, Inc.	3.50%	08/15/2024	6,189,621
4,754,000	AT&T, Inc.	4.45%	04/01/2024	5,194,090
8,255,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.74% (a)	05/24/2024	8,325,745
2,405,000	Atmos Energy Corporation	0.63%	03/09/2023	2,405,816
7,834,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	0.92%	03/05/2024	7,907,799
3,615,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.72%	04/22/2025	3,639,101
5,125,000	Boeing Company	4.51%	05/01/2023	5,465,404
2,395,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	2,395,006

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,550,000	Capital One Financial Corporation	3.20%	01/30/2023	1,614,251
3,795,000	Capital One Financial Corporation	3.90%	01/29/2024	4,097,047
6,973,000	Cardinal Health, Inc.	2.62%	06/15/2022	7,114,820
700,000	Cardinal Health, Inc.	3.08%	06/15/2024	742,953
5,395,000	Carrier Global Corporation	2.24%	02/15/2025	5,612,890
1,995,000	Cigna Corporation	0.61%	03/15/2024	1,995,020
5,360,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.16%	06/01/2024	5,444,512
5,219,000	Conagra Brands, Inc.	4.30%	05/01/2024	5,727,765
5,270,000	Dell International LLC	5.45%	06/15/2023	5,718,737
2,230,000	Dollar Tree, Inc.	3.70%	05/15/2023	2,357,273
3,195,000	Dollar Tree, Inc.	4.00%	05/15/2025	3,529,707
620,000	DTE Energy Company	2.25%	11/01/2022	634,176
2,410,000	DTE Energy Company	2.53%	10/01/2024	2,538,607
3,005,000	DTE Energy Company	1.05%	06/01/2025	3,005,603
4,990,000	DuPont de Nemours, Inc.	4.49%	11/15/2025	5,676,727
5,995,000	eBay, Inc.	1.40%	05/10/2026	6,018,523
6,150,000	Entergy Corporation	0.90%	09/15/2025	6,073,485
5,925,000	Equinix, Inc.	1.25%	07/15/2025	5,943,746
4,785,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	5,569,939
5,674,000	Exxon Mobil Corporation	1.57%	04/15/2023	5,801,619
4,894,000	GE Capital International Funding Company Unlimited Company	3.37%	11/15/2025	5,342,384
5,352,000	General Mills, Inc.	3.15%	12/15/2021	5,384,275
4,920,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	5,685,283
5,655,000	Global Payments, Inc.	1.20%	03/01/2026	5,605,536
4,917,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	5,336,924
4,942,000	HCA, Inc.	5.00%	03/15/2024	5,462,662
5,585,000	Hyundai Capital America	2.85% (a)	11/01/2022	5,744,859
3,355,000	JPMorgan Chase & Company	3.90%	07/15/2025	3,712,657
1,565,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	1,599,171
5,325,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	5,331,384
5,390,000	Kinder Morgan Energy Partners LP	3.95%	09/01/2022	5,563,320
5,602,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	6,078,117
1,710,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	1,714,119
5,290,000	McDonald's Corporation	2.63%	01/15/2022	5,358,720
5,600,000	Microchip Technology, Inc.	0.97% (a)	02/15/2024	5,599,552
3,290,000	Morgan Stanley (3 Month LIBOR USD + 0.93%)	1.11%	07/22/2022	3,291,710
6,020,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	6,018,146
1,955,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	1,959,556
5,388,000	Mosaic Company	4.25%	11/15/2023	5,788,753
4,170,000	NextEra Energy Capital Holdings, Inc.	0.65%	03/01/2023	4,188,033
5,469,000	Northrop Grumman Corporation	2.93%	01/15/2025	5,833,406
5,760,000	NVIDIA Corporation	0.58%	06/14/2024	5,762,979
1,625,000	Omnicom Group, Inc.	3.65%	11/01/2024	1,765,431
5,340,000	Pacific Gas and Electric Company	1.75%	06/16/2022	5,338,110
5,440,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	5,727,275
5,520,000	PepsiCo, Inc.	0.75%	05/01/2023	5,569,379

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
332,000	Phillips 66	3.85%	04/09/2025	365,619
2,265,000	Phillips 66	1.30%	02/15/2026	2,265,431
270,000	Pioneer Natural Resources Company	0.55%	05/15/2023	270,359
2,485,000	Pioneer Natural Resources Corporation	0.75%	01/15/2024	2,483,890
1,955,000	PNC Bank (3 Month LIBOR USD + 0.42%)	2.03%	12/09/2022	1,969,356
1,920,000	PNC Bank N.A.	3.25%	06/01/2025	2,089,010
1,905,000	PNC Funding Corporation	3.30%	03/08/2022	1,940,205
3,045,000	Prudential Financial, Inc.	3.50%	05/15/2024	3,298,632
5,726,000	PSEG Power LLC	3.85%	06/01/2023	6,081,800
5,535,000	Republic Services, Inc.	2.50%	08/15/2024	5,812,599
5,615,000	Royalty Pharma PLC	0.75% (a)	09/02/2023	5,634,186
5,115,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	5,508,463
5,335,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	5,585,500
5,080,000	Simon Property Group LP	2.00%	09/13/2024	5,265,052
5,950,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	5,974,941
5,445,000	Southwest Airlines Company	4.75%	05/04/2023	5,842,932
1,535,000	Synchrony Financial	2.85%	07/25/2022	1,571,551
1,243,000	Synchrony Financial	4.25%	08/15/2024	1,358,934
5,225,000	Sysco Corporation	5.65%	04/01/2025	6,056,179
2,055,000	Target Corporation	2.90%	01/15/2022	2,085,097
3,275,000	Target Corporation	2.25%	04/15/2025	3,442,056
8,555,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.45%	06/09/2025	8,572,994
2,940,000	Union Pacific Corporation	3.15%	03/01/2024	3,138,381
650,000	Union Pacific Corporation	3.75%	03/15/2024	698,207
3,315,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	3,311,645
2,655,000	Valero Energy Corporation	1.20%	03/15/2024	2,679,625
5,285,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	5,453,539
1,640,000	Viatis, Inc.	1.13% (a)	06/22/2022	1,652,184
5,130,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	5,241,145
5,015,000	Welltower, Inc.	3.63%	03/15/2024	5,379,914
5,770,000	Western Union Company	1.35%	03/15/2026	5,736,530
2,205,000	Williams Companies, Inc.	4.30%	03/04/2024	2,396,405
2,545,000	Williams Companies, Inc.	4.55%	06/24/2024	2,804,774
<b>Total US Corporate Bonds (Cost \$400,962,452)</b>				<b>403,934,279</b>
<b>US Government and Agency Mortgage Backed Obligations - 5.7%</b>				
116,269,157	Federal Home Loan Mortgage Corporation, Pass-Thru, Series K722-X1	1.44% (b)(e)	03/25/2023	1,833,960
940,082	Federal Home Loan Mortgage Corporation, Pool 840632 (12 Month LIBOR USD + 1.62%, 1.62% Floor, 7.66% Cap)	2.05%	05/01/2045	980,810
168,242	Federal Home Loan Mortgage Corporation, Pool N70081	5.50%	07/01/2038	187,432
17,991,554	Federal Home Loan Mortgage Corporation, Pool RB5085	2.00%	11/01/2040	18,301,218
29,109,175	Federal Home Loan Mortgage Corporation, Pool SB8092	1.50%	03/01/2036	29,488,118
12,799,918	Federal Home Loan Mortgage Corporation, Pool SB8511	2.00%	05/01/2036	13,252,401
19,284	Federal Home Loan Mortgage Corporation, Series 3872-BA	4.00%	06/15/2041	20,838

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
385,292	Federal Home Loan Mortgage Corporation, Series 4050-BC	2.00%	05/15/2041	388,575
1,955,823	Federal Home Loan Mortgage Corporation, Series 4203-NB	2.00%	10/15/2040	1,986,558
9,412,611	Federal Home Loan Mortgage Corporation, Series 4211-AP	1.60%	03/15/2043	9,611,607
6,104,128	Federal Home Loan Mortgage Corporation, Series 4484-CD	1.75%	07/15/2030	6,254,495
11,574,305	Federal Home Loan Mortgage Corporation, Series 4896-CG	3.50%	04/15/2049	12,119,522
9,256,659	Federal Home Loan Mortgage Corporation, Series 5105-NH	2.00%	02/25/2037	9,505,446
33,976	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	35,723
2,243,146	Federal National Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.39% Cap)	2.24%	11/01/2042	2,363,438
1,189,780	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	1,261,521
2,790,940	Federal National Mortgage Association, Pool AL9932	3.04% (b)	01/01/2024	2,953,403
2,002,039	Federal National Mortgage Association, Pool BC0057 (12 Month LIBOR USD + 1.60%, 1.60% Floor, 7.42% Cap)	1.98%	12/01/2045	2,086,742
9,166,000	Federal National Mortgage Association, Pool BL0606	3.85%	11/01/2028	10,256,457
1,540,176	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.56%, 1.56% Floor, 7.00% Cap)	2.20%	05/01/2045	1,614,506
47,625,644	Federal National Mortgage Association, Pool FM5470	2.00%	01/01/2036	49,224,465
18,919,035	Federal National Mortgage Association, Pool MA4176	2.00%	11/01/2040	19,255,888
68,116	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	75,394
10,081,131	Federal National Mortgage Association, Series 2019-M21-3A1	2.10%	06/25/2034	10,465,924
12,629,768	Federal National Mortgage Association, Series 2020-59-MK	3.00%	08/25/2040	13,315,133
12,737,576	Federal National Mortgage Association, Series 2020-M49-1A1	1.30% (b)	11/25/2030	12,783,857
19,513,762	Federal National Mortgage Association, Series 2020-M55-A1	1.75% (b)	12/25/2032	20,120,581
19,998,901	Federal National Mortgage Association, Series 2021-21-HG	2.00%	11/25/2047	20,450,584
19,393,737	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	19,915,751
28,568,100	Federal National Mortgage Association, Series 2021-M10-A1	1.63% (b)	04/25/2033	29,280,180
9,956,269	Federal National Mortgage Association, Series 2021-M5-A1	1.51% (b)	01/25/2033	10,117,499
42,292,789	Federal National Mortgage Association, Series 2021-M6-A1	1.53% (b)	03/25/2033	42,994,540
28,103,495	Federal National Mortgage Association, Series 2021-M7-A1	1.78% (b)	03/25/2031	28,967,081
13,933,466	Federal National Mortgage Association, Series 4911-MB	3.00%	09/25/2049	14,537,058
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$415,817,380)</b>				<b>416,006,705</b>
<b>US Government and Agency Obligations - 7.6%</b>				
100,700,000	United States Treasury Notes	0.38%	03/31/2022	100,924,057
112,200,000	United States Treasury Notes	0.13%	11/30/2022	112,147,406
140,400,000	United States Treasury Notes	0.13%	05/15/2023	140,155,945
118,100,000	United States Treasury Notes	0.13%	12/15/2023	117,500,274
83,900,000	United States Treasury Notes	0.25%	06/15/2024	83,392,012
<b>Total US Government and Agency Obligations (Cost \$554,635,449)</b>				<b>554,119,694</b>
<b>Common Stocks - 0.0%</b>				
89,329	Frontera Energy Corporation			553,839
<b>Total Common Stocks (Cost \$8,231,569)</b>				<b>553,839</b>



<b>Principal Amount \$/Shares</b>	<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
<b>Short Term Investments - 5.9%</b>				
143,139,795	First American Government Obligations Fund - Class U	0.03% (g)		143,139,795
143,139,796	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (g)		143,139,796
143,139,795	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (g)		143,139,795
<b>Total Short Term Investments (Cost \$429,419,386)</b>				<b>429,419,386</b>
<b>Total Investments - 99.9%</b> (Cost \$7,313,077,356)				<b>7,267,526,762</b>
Other Assets in Excess of Liabilities - 0.1%				10,058,526
<b>NET ASSETS - 100.0%</b>				<b>\$ 7,277,585,288</b>

- (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
  - (e) Interest only security
  - (f) 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.
  - (g) Seven-day yield as of period end
  - (h) The final coupon rate has not been established 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:**

Non-Agency Residential Collateralized Mortgage Obligations	16.6%
Collateralized Loan Obligations	16.5%
Non-Agency Commercial Mortgage Backed Obligations	15.3%
Foreign Corporate Bonds	11.9%
Asset Backed Obligations	8.3%
US Government and Agency Obligations	7.6%
Short Term Investments	5.9%
US Government and Agency Mortgage Backed Obligations	5.7%
US Corporate Bonds	5.6%
Bank Loans	5.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.5%
Common Stocks	0.0% (i)
Other Assets and Liabilities	0.1%
	<hr/>
	100.0%
	<hr/> <hr/>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

Non-Agency Residential Collateralized Mortgage Obligations	16.6%
Collateralized Loan Obligations	16.5%
Non-Agency Commercial Mortgage Backed Obligations	15.3%
Asset Backed Obligations	8.3%
US Government and Agency Obligations	7.6%
Banking	6.0%
Short Term Investments	5.9%
US Government and Agency Mortgage Backed Obligations	5.7%
Utilities	2.6%
Energy	1.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.5%
Telecommunications	1.1%
Pharmaceuticals	1.0%
Transportation	1.0%
Healthcare	0.9%
Technology	0.9%
Business Equipment and Services	0.9%
Media	0.8%
Chemicals/Plastics	0.6%
Food Products	0.5%
Electronics/Electric	0.5%
Food Service	0.4%
Finance	0.4%
Containers and Glass Products	0.3%
Insurance	0.3%
Building and Development (including Steel/Metals)	0.3%
Automotive	0.2%
Aerospace & Defense	0.2%
Chemical Products	0.2%
Industrial Equipment	0.2%
Conglomerates	0.2%
Commercial Services	0.2%
Retailers (other than Food/Drug)	0.2%
Real Estate	0.1%
Mining	0.1%
Leisure	0.1%
Financial Intermediaries	0.1%
Beverage and Tobacco	0.1%
Environmental Control	0.1%
Diversified Manufacturing	0.1%
Hotels/Motels/Inns and Casinos	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

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Bank Loans - 84.8%</b>				
<b>Aerospace &amp; Defense - 2.2%</b>				
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	928,996
415,851	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/29/2027	398,508
197,917	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	04/28/2023	193,513
200,000	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.07%	12/15/2023	195,577
140,000	Brown Group Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	06/07/2028	139,440
589,796	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.70%	04/06/2026	575,420
317,095	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.70%	04/06/2026	309,366
946,503	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	929,347
450,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	481,194
980,000	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/01/2028	984,557
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	391,299
422,438	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/01/2024	421,559
540,000	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/21/2028	547,838
				6,496,614
<b>Automotive - 1.9%</b>				
	American Tire Distributors, Inc., Senior Secured First Lien Term Loan			
653,090	(1 Month LIBOR USD + 7.50%, 1.00% Floor) (1 Month LIBOR USD + 5.50% + 1.50% PIK)	8.50%	09/02/2024	654,560
72,566	(3 Month LIBOR USD + 7.50%, 1.00% Floor) (3 Month LIBOR USD + 5.50% + 1.50% PIK)	8.50%	09/02/2024	72,729
350,000	Autokiniton US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.50% Floor)	5.00%	04/06/2028	353,173
601,878	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/28/2024	505,764
487,057	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	04/30/2026	483,558
1,510,000	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	1,516,712
270,000	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/26/2027	270,971
615,000	Truck Hero, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	01/31/2028	615,885

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
939,943	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/05/2026	930,040
330,000	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/11/2028	331,326
				5,734,718

#### Beverage and Tobacco - 0.2%

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	562,866
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#### Building and Development (including Steel/Metals) - 3.4%

250,000	Aegion Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/17/2028	253,125
184,538	American Residential Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/15/2027	184,538
1,315,000	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	1,313,560
482,887	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (a)	06/30/2027	482,887
233,979	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	234,316
580,000	Foundation Building Materials, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	01/31/2028	576,798
79,200	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2027	79,249
265,000	Kodiak BP LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/10/2028	265,000
292,727	LBM Acquisition LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50% (e)	12/17/2027	291,050
1,317,273	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/17/2027	1,309,725
560,000	Park River Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	12/28/2027	557,900
1,060,090	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	1,059,926
1,345,000	Quikrete Holdings, Inc., Senior Secured First Lien Term Loan	3.10% (f)	06/11/2028	1,335,753
1,645,000	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/04/2028	1,646,028
485,000	Tecta America Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/06/2028	486,516
354,080	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	05/01/2025	339,476
				10,415,847

#### Business Equipment and Services - 9.7%

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	312,905
815,000	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	02/04/2028	812,396
932,811	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/12/2028	936,575
1,107,383	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/01/2027	1,107,522
455,000	At Home Group, Inc., Senior Secured First Lien Term Loan	4.75% (f)	06/25/2028	456,138



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
781,713	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	770,109
999,133	Camelot U.S. Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/30/2026	996,136
396,566	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.69%	08/21/2026	387,643
1,072,124	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	1,078,632
1,165,000	EAB Global, Inc., Senior Secured First Lien Term Loan	4.00% (f)	06/28/2028	1,165,000
868,765	EAB Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	11/15/2024	868,948
636,470	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	01/29/2027	634,383
813,408	Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	08/01/2024	749,787
1,415,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	10/30/2026	1,423,589
570,000	Grab Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	579,975
999,716	Greeneden U.S. Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	1,003,290
1,155,857	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%)	3.92%	03/13/2028	1,157,845
313,138	Intrado Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/10/2024	306,927
1,450,000	ION Trading Finance Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%)	4.92%	03/31/2028	1,458,156
1,652,427	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	12/01/2025	1,653,807
445,000	Ivanti Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	12/01/2027	446,328
834,600	Mitchell International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	11/29/2024	828,082
250,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.35%	12/01/2025	250,625
137,833	National Intergovernmental Purchasing Alliance Company, Senior Secured First Lien Term Loan	3.93% (f)	05/23/2025	137,029
43,889	Osmosis Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	4.50% (f)	06/17/2028	44,054
351,111	Osmosis Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	4.50% (f)	06/17/2028	352,428
1,105,000	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/30/2027	1,107,486
201,370	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.11%	01/21/2028	201,258
	Presidio Holdings, Inc., Senior Secured First Lien Term Loan			
198,004	(3 Month LIBOR USD + 3.50%)	3.61%	01/22/2027	198,220
10,421	(1 Month LIBOR USD + 3.50%)	3.61%	01/22/2027	10,433
	Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan			
331,323	(6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	331,401
331,323	(12 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	331,401

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
257,697	(1 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	257,757
1,107,646	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	01/29/2025	1,094,909
342,346	Sabre GBLB, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	02/22/2024	337,567
134,663	Sabre GBLB, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/17/2027	135,728
1,109,936	SIWF Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	06/13/2025	1,112,850
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
118,002	(3 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	114,536
48,198	(1 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	46,782
1,110,000	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/06/2028	1,113,125
664,594	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.35%	11/02/2026	666,255
31,250	TGP Holdings III LLC, Senior Secured First Lien Term Loan	4.25% (f)	06/25/2028	31,367
318,750	TGP Holdings III LLC, Senior Secured First Lien Term Loan	4.25% (f)	06/25/2028	319,945
223,629	The Hillman Group, Inc., Senior Secured First Lien Term Loan	3.25% (f)	01/24/2028	223,425
1,101,371	The Hillman Group, Inc., Senior Secured First Lien Term Loan	3.25% (f)	01/24/2028	1,100,369
507,915	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	534,037
192,560	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.20%	05/29/2026	176,494
				29,363,654

#### Chemicals/Plastics - 5.0%

1,335,000	Alpha 3 B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/17/2028	1,329,720
918,738	Charter NEX US, Inc., Senior Secured First Lien Term Loan	0.00% (f)	12/01/2027	913,700
385,047	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/17/2025	381,678
1,123,123	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.19%	09/06/2024	1,118,788
1,223,846	Gemini HDPE LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	1,223,846
748,096	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	07/01/2026	749,032
920,000	INEOS US Petrochem LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	01/29/2026	918,850
1,218,450	Lummus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2027	1,212,790
1,225,000	Natgasoline LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.63%	11/14/2025	1,226,531
	Polar US Borrower LLC, Senior Secured First Lien Term Loan			
552,985	(1 Month LIBOR USD + 4.75%)	4.90%	10/15/2025	555,750
5,586	(3 Month LIBOR USD + 4.75%)	4.90%	10/15/2025	5,614
620,000	PQ Corporation, Senior Secured First Lien Term Loan	3.25% (f)	06/09/2028	620,260
898,625	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	07/31/2026	899,524

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
525,000	SCIH Salt Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/16/2027	526,696
1,061,996	Solenis International LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.14%	06/26/2025	1,063,132
55,000	Solenis International LP, Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 8.50%)	8.64%	06/26/2026	55,199
967,086	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	10/01/2025	961,245
144,507	(Prime Rate + 1.75%)	2.84%	10/01/2025	143,634
278,226	Tronox Finance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.60%	03/10/2028	276,809
177,882	(1 Month LIBOR USD + 2.50%)	2.60%	03/10/2028	176,977
255,000	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan	2.10% (f)	06/03/2028	254,841
276,500	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	07/01/2026	276,069
363,217	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	355,008
				15,245,693
<b>Consumer Products - 0.2%</b>				
590,000	Victoria's Secret Term Loan	3.75% (f)	06/30/2028	584,100
<b>Containers and Glass Products - 1.7%</b>				
419,758	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.39%	06/30/2025	416,253
1,088,814	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	08/04/2027	1,089,124
895,000	Kleopatra Finco SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.25%	02/12/2026	901,713
321,298	Reynolds Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/06/2023	320,946
296,557	TricorBraun Holdings, Inc., Senior Secured First Lien Delayed- Draw Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75% (e)	03/03/2028	294,779
1,318,443	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	03/03/2028	1,310,539
843,617	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/17/2024	841,858
				5,175,212
<b>Cosmetics/Toiletries - 0.5%</b>				
460,000	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/17/2028	461,553
1,183,075	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	1,176,296
				1,637,849
<b>Electronics/Electric - 16.2%</b>				
1,140,007	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	02/27/2025	1,134,626
511,748	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	504,538
175,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	177,243

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	Applied Systems, Inc., Senior Secured First Lien Term Loan			
985,520	(3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.50%	09/19/2024	984,662
2,173	(Prime Rate + 2.25%, 0.50% Floor)	5.50%	09/19/2024	2,171
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	604,966
845,000	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	05/08/2028	833,204
928,555	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/16/2025	919,399
443,481	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	10/02/2025	441,498
451,588	BY Crown Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/02/2026	452,152
1,332,366	Cambium Learning Group, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	12/18/2025	1,341,526
1,020,510	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.90%	01/29/2027	1,009,907
1,210,000	Cologix Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	05/01/2028	1,216,552
239,400	CommerceHub, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/29/2027	240,298
462,675	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	05/13/2027	462,772
241,412	Constant Contact, Inc., Senior Secured First Lien Term Loan	4.75% (f)(e)	02/10/2028	241,110
898,588	Constant Contact, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/10/2028	897,465
587,763	Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.34%	04/22/2027	588,406
1,105,996	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/29/2024	1,094,383
1,347,697	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	10/16/2026	1,351,066
460,000	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	461,631
292,641	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50% (e)	03/31/2028	294,227
1,397,359	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/31/2028	1,404,933
150,000	DG Investment Intermediate Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	03/19/2029	150,281
1,120,000	Endurance International Group, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/10/2028	1,116,730
443,888	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/22/2027	443,555
649,924	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	650,899
922,383	Flexera Software LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	925,514
1,129,497	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/10/2025	1,123,500
590,559	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	592,343

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
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	450,101
1,648,875	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/25/2027	1,641,381
1,205,000	Ingram Micro, Inc., Senior Secured First Lien Term Loan	4.00% (f)	04/01/2028	1,208,579
1,392,750	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.83%	08/31/2027	1,392,207
1,354,450	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/01/2027	1,361,222
937,317	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.15%	03/06/2026	939,515
571,838	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.69%	08/28/2026	566,834
	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan			
235,200	(6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	235,348
9,800	(3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	9,806
1,655,000	Polaris Newco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	06/02/2028	1,661,934
1,007,769	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	04/26/2024	1,010,465
1,610,000	Proofpoint, Inc., Senior Secured First Lien Term Loan	3.75% (f)	06/10/2028	1,602,964
1,205,000	Rackspace Technology Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	02/15/2028	1,199,963
1,645,000	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	04/24/2028	1,642,023
234,877	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan	5.50% (f)(e)	04/27/2028	234,780
600,123	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/27/2028	599,873
1,010,230	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/30/2025	1,001,209
400,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan	7.13% (f)	05/29/2026	401,300
523,688	Riverbed Technology, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%, 1.00% Floor)	7.00%	12/31/2025	498,812
1,675,385	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	08/01/2025	1,668,499
481,269	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2024	475,605
997,500	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	3.90%	10/07/2027	999,580
1,235,664	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	03/05/2027	1,229,103
751,225	Tech Data Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2025	753,370
318,400	Tech Data Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.50%)	5.60%	06/30/2025	320,522
980,100	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	06/30/2026	978,875
110,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.36%	03/03/2028	111,908
403,962	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	04/04/2025	404,539

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
457,676	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	05/04/2026	458,534
980,605	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	05/04/2026	983,012
85,000	UKG, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	05/03/2027	86,735
357,723	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	08/27/2025	358,914
120,000	Virtusa Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	02/11/2028	120,675
986,067	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/26/2027	984,529
				49,254,273

#### Energy - 2.2%

1,790,000	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/05/2028	1,785,078
609,541	Brazos Delaware LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.09%	05/21/2025	596,098
423,912	Delek US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/31/2025	414,957
367,428	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	08/25/2023	312,905
74,632	Lealand Finance Company B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	1.09%	06/30/2025	34,424
694,313	Lower Cadence Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	05/22/2026	690,904
740,292	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/18/2025	734,870
474,597	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/11/2026	462,929
730,000	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.50%, 1.00% Floor)	6.50%	09/27/2024	734,566
652,439	UGI Energy Services LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/13/2026	652,847
329,165	WaterBridgE Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	316,469
				6,736,047

#### Environmental Control - 1.1%

1,390,000	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/06/2028	1,384,503
270,000	Solmax U.S. LP, Senior Secured First Lien Term Loan	0.00% (f)	06/28/2028	269,662
325,875	US Ecology Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	11/02/2026	326,621
1,340,000	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	1,339,719
				3,320,505

#### Finance - 0.2%

690,000	Zebra Buyer LLC, Senior Secured First Lien Term Loan	3.75% (f)	04/22/2028	693,450
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Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Financial Intermediaries - 1.9%</b>				
1,650,000	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/02/2028	1,647,731
755,000	Edelman Financial Center LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	6.85%	07/20/2026	760,742
692,718	Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/07/2028	694,353
230,000	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	05/09/2028	231,150
265,000	Hightower Holding LLC, Senior Secured First Lien Term Loan	4.75% (f)(e)	04/28/2028	265,938
1,060,000	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	04/21/2028	1,063,753
1,053,889	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/27/2026	1,054,985
				<u>5,718,652</u>
<b>Food Products - 1.7%</b>				
1,003,224	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	03/31/2025	994,445
1,317,500	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.79%	05/23/2025	1,311,222
1,505,000	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	03/31/2028	1,505,211
351,621	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	10/22/2025	352,334
1,097,250	Utz Quality Foods LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	01/20/2028	1,097,936
				<u>5,261,148</u>
<b>Food Service - 1.2%</b>				
579,150	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/15/2027	573,298
976,647	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	07/21/2025	971,763
463,838	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/15/2027	464,382
545,418	IRB Holding Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/05/2025	545,132
240,000	MIC Glen LLC, Senior Secured First Lien Term Loan	4.00% (f)	06/23/2028	240,826
942,276	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.83%	07/31/2026	939,331
				<u>3,734,732</u>
<b>Healthcare - 12.2%</b>				
470,000	ADMI Corporation, Senior Secured First Lien Term Loan	4.25% (f)	12/23/2027	470,002
687,827	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	01/05/2026	684,817
832,438	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	04/22/2024	822,175
677,556	Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/12/2026	678,616
758,128	Athenahealth, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.41%	02/11/2026	761,210

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
362,380	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 1.00% Floor)	3.00%	11/21/2024	363,212
259,350	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.00% Floor)	3.25%	11/08/2027	259,755
111,321	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan	4.25% (f)	07/15/2028	110,764
478,679	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan	4.25% (f)	07/15/2028	476,286
1,652,965	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.69%	07/24/2026	1,645,733
1,175,888	Bioscrip, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/06/2026	1,178,093
630,040	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	06/07/2023	630,172
1,049,479	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	10/10/2025	901,896
50,000	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	50,289
1,441,526	Gentiva Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	07/02/2025	1,440,179
588,525	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	10/02/2025	591,835
1,610,000	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.07%	04/30/2025	1,609,243
136,627	ICON Luxembourg SARL, Senior Secured First Lien Term Loan	3.00% (f)	07/01/2028	137,001
548,373	ICON US Holdings, Inc., Senior Secured First Lien Term Loan	3.00% (f)	07/01/2028	549,872
1,301,291	Kindred Healthcare, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	07/02/2025	1,301,291
150,838	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/19/2027	151,639
1,648,461	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.34%	08/31/2026	1,652,392
963,921	MPH Acquisition Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	06/07/2023	962,336
1,460,000	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/02/2028	1,463,351
1,639,746	Ortho-Clinical Diagnostics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	06/30/2025	1,640,336
969,094	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	10/24/2025	958,918
1,095,362	Parexel International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	09/27/2024	1,090,658
1,556,544	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	03/31/2027	1,554,918
598,458	Pearl Intermediate Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/14/2025	591,725
24,937	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/14/2025	25,042
1,100,000	Phoenix Guarantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.57%	03/05/2026	1,094,879
1,136,167	Radiology Partners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	07/09/2025	1,137,274
1,657,828	RadNet Management, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/24/2028	1,659,901

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
503,695	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/14/2025	503,116
660,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	12/11/2026	658,489
1,035,635	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	06/27/2025	1,033,366
300,000	Sound Inpatient Physicians, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	6.85%	06/26/2026	301,125
76,970	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan	5.00% (f)(e)	10/01/2027	77,427
556,635	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	559,942
504,900	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/01/2026	507,392
591,377	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	576,098
1,654,400	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	11/20/2026	1,659,223
988,050	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	08/27/2025	991,933
1,451,908	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	1,449,643
				36,963,564

#### Hotels/Motels/Inns and Casinos - 1.2%

435,499	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	12/23/2024	432,291
422,875	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	07/21/2025	424,725
243,163	Carnival Corporation, Senior Secured First Lien Term Loan	3.75% (f)	06/30/2025	234,933
1,096,623	Golden Nugget, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.70%	10/04/2023	1,089,874
427,596	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	05/29/2026	426,380
286,871	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	276,204
693,503	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	08/14/2024	689,362
				3,573,769

#### Industrial Equipment - 3.3%

868,371	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	870,542
860,000	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	859,867
620,000	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/15/2028	620,775
406,730	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	03/31/2025	403,976
363,419	GrafTech Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	02/12/2025	364,328
610,040	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.20%	09/30/2026	613,090

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
995,000	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/29/2028	993,602
685,000	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/21/2028	686,178
654,873	Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	03/07/2025	646,618
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
765,167	(1 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	764,693
255,056	(3 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	254,898
1,105,000	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/01/2028	1,103,967
915,835	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.27%	03/28/2025	901,855
999,981	Vertical U.S. Newco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%)	4.48%	07/30/2027	1,002,691
				10,087,080
<b>Insurance - 3.6%</b>				
1,120,041	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/16/2027	1,109,658
1,198,530	Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	08/01/2025	1,203,024
235,000	Alliant Holdings Intermediate LLC, Senior Secured First Lien	4.25% (f)	11/06/2027	235,701
1,011,975	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.34%	05/09/2025	1,002,614
1,137,150	AmWINS Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	02/22/2028	1,131,345
1,106,969	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	1,102,591
335,517	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	11/03/2023	334,155
822,938	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/23/2026	814,581
805,000	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	07/30/2027	796,781
135,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/31/2028	136,266
250,000	Cross Financial Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	09/15/2027	251,094
31,406	OneDigital Borrower LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25% (e)	11/16/2027	31,576
	OneDigital Borrower LLC, Senior Secured First Lien Term Loan			
954,122	(3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	11/16/2027	959,294
19,472	(1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	11/16/2027	19,577
890,000	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan	3.85% (f)	09/03/2026	889,693
783,827	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/31/2025	776,380
				10,794,330

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Leisure - 2.4%</b>				
993,272	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	07/31/2024	983,340
1,598,895	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/06/2027	1,597,009
764,310	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.90%	09/18/2024	736,038
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	508,526
363,417	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/24/2025	362,130
47,034	Motion Acquisition Ltd., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	11/12/2026	45,652
357,867	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	11/12/2026	347,354
696,953	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/19/2026	694,601
529,693	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.59%	02/12/2027	519,102
490,403	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	01/25/2024	473,422
940,045	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/29/2026	940,045
				<u>7,207,219</u>
<b>Media - 4.2%</b>				
1,005,228	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	07/12/2024	1,005,750
1,245,000	Cengage Learning, Inc., Senior Secured First Lien Term Loan	5.75% (f)	06/29/2026	1,248,119
	Cengage Learning, Inc., Senior Secured First Lien Term Loan			
1,014,903	(6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	1,017,805
31,389	(2 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	31,479
1,246,753	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	07/17/2025	1,232,571
635,375	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	01/15/2026	627,716
139,452	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.57%	04/15/2027	138,443
327,793	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	08/24/2026	199,955
1,038,578	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	3.31%	05/01/2026	1,036,631
827,785	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	02/19/2026	828,303
413,952	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/01/2026	410,934
1,314,885	Numericable U.S. LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.15%	08/14/2026	1,314,813
887,775	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	09/25/2026	889,701
78,518	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%)	7.00%	12/17/2021	11,385
664,875	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	09/30/2026	656,877

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
854,209	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	12/17/2026	850,886
475,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.57%	01/31/2028	471,274
350,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	01/31/2029	350,170
470,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.57%	04/28/2028	465,528
				12,788,340

**Pharmaceuticals - 1.0%**

396,273	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/02/2025	395,011
670,000	Endo Luxembourg Finance Company SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	03/27/2028	648,436
500,000	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	03/15/2028	497,500
1,470,000	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	05/05/2028	1,476,313
				3,017,260

**Retailers (other than Food/Drug) - 3.6%**

625,000	BW Gas & Convenience Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	03/31/2028	625,781
1,605,000	CNT Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/08/2027	1,607,632
	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan			
59,500	(1 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	59,621
115,500	(3 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	115,734
1,456,350	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	03/06/2028	1,463,406
880,587	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	10/19/2027	881,860
390,000	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan	5.50% (f)	06/30/2028	388,050
263,531	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/20/2023	263,564
1,250,000	Leslie's Poolmart, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	03/09/2028	1,246,975
490,000	Michaels Companies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/14/2028	492,646
870,441	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/14/2026	868,465
1,465,000	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	1,463,696
560,000	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	561,120
325,000	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/17/2028	325,813
541,535	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.18%	04/16/2026	528,676
				10,893,039



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Telecommunications - 2.2%</b>				
561,229	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.32%	12/15/2027	563,625
333,325	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	333,908
297,000	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	297,744
765,000	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/28/2028	764,809
289,426	GTT Communications, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.90%	06/02/2025	230,395
219,637	Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	6.50%	07/13/2022	221,560
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	1,487,481
235,768	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.59%	11/28/2025	216,996
688,935	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	648,622
575,000	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.86%	12/07/2026	541,817
1,378,467	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	03/09/2027	1,365,654
				<u>6,672,611</u>
<b>Transportation - 1.0%</b>				
1,501,238	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/24/2026	1,507,220
1,415,000	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	03/31/2028	1,413,719
				<u>2,920,939</u>
<b>Utilities - 0.8%</b>				
230,000	Artera Services LLC, Senior Secured First Lien Term Loan	4.50% (f)	03/06/2025	229,498
416,818	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	04/06/2026	411,985
137,900	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/12/2026	136,249
839,284	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	831,592
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	357,307
535,950	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	529,671
				<u>2,496,302</u>
<b>Total Bank Loans (Cost \$255,634,684)</b>				<u>257,349,813</u>
<b>Collateralized Loan Obligations - 2.0%</b>				
4,000,000	AIG Ltd., Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.26% (b)	04/20/2032	4,001,294
1,000,000	Bain Capital Credit Ltd., Series 2017-2A-ER2 (3 Month LIBOR USD + 6.50%, 6.50% Floor)	0.00% (b)(g)	07/25/2034	990,000

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,000,000	Octagon Investment Partners Ltd., Series 2019-3A-ER (3 Month LIBOR USD + 6.75%, 6.75% Floor)	0.00% (b)(g)	07/15/2034	1,000,000
<b>Total Collateralized Loan Obligations (Cost \$5,986,800)</b>				5,991,294
<b>US Corporate Bonds - 5.9%</b>				
<b>Aerospace &amp; Defense - 0.6%</b>				
460,000	Mileage Plus Holdings LLC	6.50% (b)	06/20/2027	507,035
1,000,000	TransDigm, Inc.	8.00% (b)	12/15/2025	1,083,290
180,000	United Airlines, Inc.	4.38% (b)	04/15/2026	186,557
				1,776,882
<b>Automotive - 0.2%</b>				
630,000	Panther BF Aggregator LP	6.25% (b)	05/15/2026	671,933
<b>Commercial Services - 0.6%</b>				
725,000	Allied Universal Holding Company	6.63% (b)	07/15/2026	769,573
1,000,000	Uber Technologies, Inc.	7.50% (b)	05/15/2025	1,080,480
				1,850,053
<b>Consumer Products - 0.2%</b>				
505,000	Coty, Inc.	5.00% (b)	04/15/2026	513,469
<b>Food Products - 0.4%</b>				
1,080,000	US Foods, Inc.	6.25% (b)	04/15/2025	1,146,150
<b>Food Service - 0.7%</b>				
1,000,000	IRB Holding Corporation	7.00% (b)	06/15/2025	1,082,020
1,000,000	Yum! Brands, Inc.	7.75% (b)	04/01/2025	1,090,490
				2,172,510
<b>Healthcare - 0.4%</b>				
210,000	Ortho-Clinical Diagnostics, Inc.	7.25% (b)	02/01/2028	229,793
1,000,000	Select Medical Corporation	6.25% (b)	08/15/2026	1,067,310
				1,297,103
<b>Hotels/Motels/Inns and Casinos - 0.2%</b>				
400,000	Eldorado Resorts, Inc.	6.25% (b)	07/01/2025	424,500
75,000	Hilton Domestic Operating Company, Inc.	5.38% (b)	05/01/2025	79,164
				503,664
<b>Industrial Equipment - 0.3%</b>				
750,000	PowerTeam Services LLC	9.03% (b)	12/04/2025	825,938
<b>Insurance - 0.2%</b>				
700,000	AssuredPartners, Inc.	7.00% (b)	08/15/2025	717,384
<b>Leisure - 0.3%</b>				
140,000	Carnival Corporation	11.50% (b)	04/01/2023	157,734
195,000	Live Nation Entertainment, Inc.	6.50% (b)	05/15/2027	216,991
500,000	Six Flags Theme Parks, Inc.	7.00% (b)	07/01/2025	539,513
				914,238

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Media - 0.5%</b>				
1,000,000	Gray Television, Inc.	7.00% (b)	05/15/2027	1,084,510
300,000	Univision Communications, Inc.	4.50% (b)	05/01/2029	302,943
				1,387,453
<b>Mining - 0.2%</b>				
540,000	Arconic Corporation	6.00% (b)	05/15/2025	576,212
190,000	Arconic Corporation	6.13% (b)	02/15/2028	204,386
				780,598
<b>Technology - 0.9%</b>				
1,000,000	Dun & Bradstreet Corporation	10.25% (b)	02/15/2027	1,107,830
470,000	Tempo Acquisition LLC	6.75% (b)	06/01/2025	477,934
1,000,000	Verscend Escrow Corporation	9.75% (b)	08/15/2026	1,055,030
				2,640,794
<b>Telecommunications - 0.2%</b>				
750,000	Cincinnati Bell, Inc.	7.00% (b)	07/15/2024	772,121
<b>Total US Corporate Bonds (Cost \$17,349,728)</b>				17,970,290
<b>Foreign Corporate Bonds - 0.4%</b>				
<b>Retailers (other than Food/Drug) - 0.3%</b>				
700,000	eG Global Finance PLC	6.75% (b)	02/07/2025	724,682
<b>Telecommunications - 0.1%</b>				
400,000	Altice France S.A.	7.38% (b)	05/01/2026	416,472
<b>Total Foreign Corporate Bonds (Cost \$1,113,991)</b>				1,141,154
<b>Common Stocks - 0.4%</b>				
<b>Mining - 0.4%</b>				
57,721	Foresight Equity (a)(d)			1,150,389
<b>Energy - 0.0%</b>				
32,259	McDermott International Ltd. (d)			15,807
<b>Total Common Stocks (Cost \$948,562)</b>				1,166,196
<b>Short Term Investments - 11.8%</b>				
11,928,572	First American Government Obligations Fund - Class U	0.03% (c)		11,928,572
11,928,573	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (c)		11,928,573
11,928,573	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (c)		11,928,573
<b>Total Short Term Investments (Cost \$35,785,718)</b>				35,785,718
<b>Total Investments - 105.3% (Cost \$316,819,483)</b>				319,404,465
<b>Liabilities in Excess of Other Assets - (5.3)%</b>				(16,138,736)
<b>NET ASSETS - 100.0%</b>				<b>\$ 303,265,729</b>

- (a) Value determined using significant unobservable inputs.
  - (b) 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.
  - (c) Seven-day yield as of period end
  - (d) Non-income producing security
  - (e) Unfunded or partially unfunded loan commitment. At period end, the value of these securities amounted to \$1,730,887 or 0.6% of net assets.
  - (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.
  - (g) The final coupon rate has not been established 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:**

Bank Loans	84.8%
Short Term Investments	11.8%
US Corporate Bonds	5.9%
Collateralized Loan Obligations	2.0%
Common Stocks	0.4%
Foreign Corporate Bonds	0.4%
Other Assets and Liabilities	(5.3%)
	<hr/>
	100.0%
	<hr/>

## DoubleLine Shiller Enhanced CAPE<sup>®</sup>

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 6.2%</b>				
2,899,774	AASET Ltd., Series 2018-1A-A	3.84% (a)	01/16/2038	2,855,703
9,490,678	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	9,319,855
19,650,000	Affirm Asset Securitization Trust, Series 2020-A-A	2.10% (a)	02/18/2025	19,832,507
16,074,626	Affirm Asset Securitization Trust, Series 2020-Z2-A	1.90% (a)	01/15/2025	16,203,948
1,000,000	Affirm Asset Securitization Trust, Series 2021-A-B	1.06% (a)	08/15/2025	1,002,296
4,000,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-D	2.30% (a)	11/22/2027	4,003,600
6,984,656	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (a)	01/15/2027	7,000,817
5,495,005	Business Jet Securities LLC, Series 2021-1A-A	2.16% (a)	04/15/2036	5,616,488
11,352,031	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	11,483,136
3,875,302	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)	04/15/2039	3,876,500
2,190,907	College Ave Student Loans LLC, Series 2017-A-B	4.50% (a)	11/26/2046	2,301,197
7,295,759	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	7,461,927
5,370,514	Diamond Resorts Owner Trust, Series 2021-1A-C	2.70% (a)	11/21/2033	5,445,362
1,494,236	DRB Prime Student Loan Trust, Series 2017-A-B	3.10% (a)(b)	05/27/2042	1,524,312
1,156,850	Earnest Student Loan Program, Series 2017-A-A2	2.65% (a)	01/25/2041	1,161,999
5,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	4,976,875
10,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	9,847,962
2,490,000	ExteNet Issuer LLC, Series 2019-1A-A2	3.20% (a)	07/26/2049	2,571,673
4,178,180	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	4,316,698
6,836,721	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(c)	12/15/2044	6,806,523
10,000,000	Genesis Sales Finance Master Trust, Series 2021-AA-C	1.65% (a)	12/21/2026	9,994,921
4,606,468	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	4,669,341
53,864	GLS Auto Receivables Issuer Trust, Series 2019-2A-A	3.06% (a)	04/17/2023	53,926
4,523,679	GLS Auto Receivables Issuer Trust, Series 2020-2A-A	1.58% (a)	08/15/2024	4,558,909
1,500,686	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	1,584,145
4,307,660	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (a)	12/15/2038	4,318,459
19,596,754	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	19,647,784
18,383,250	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	19,710,407
515,396	Laurel Road Prime Student Loan Trust, Series 2017-B-CFX	3.61% (a)	08/25/2042	525,033
7,079,101	LendingClub Receivables Trust, Series 2020-3-A	3.50% (a)	01/16/2046	7,170,889
6,091,945	LendingClub Receivables Trust, Series 2020-5A-A	3.50% (a)	03/15/2046	6,135,773
9,117,128	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	9,324,834
5,951,363	Loanpal Solar Loan Ltd., Series 2021-1GS-A	2.29% (a)	01/20/2048	6,055,087
4,870,721	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	4,816,451
607,819	Marlette Funding Trust, Series 2019-3A-A	2.69% (a)	09/17/2029	610,496
1,154,656	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (a)	06/20/2042	1,261,143
8,521,667	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	8,519,430
4,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	4,605,346
16,000,000	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (a)	02/15/2028	16,484,986
3,071,244	Pagaya AI Debt Selection Trust, Series 2019-2-A1	3.93% (a)	09/15/2026	3,085,451
5,122,936	Pagaya AI Debt Selection Trust, Series 2019-3-A	3.82% (a)	11/16/2026	5,187,892



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,974,480	Pagaya AI Debt Selection Trust, Series 2020-3-A	2.10% (a)	05/17/2027	10,049,026
6,148,062	Pagaya AI Debt Selection Trust, Series 2021-1-A	1.18% (a)	11/15/2027	6,163,296
17,825,000	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	17,973,268
7,350,000	Prosper Marketplace Issuance Trust, Series 2019-2A-C	5.05% (a)	09/15/2025	7,478,557
7,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	7,093,879
19,488,506	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	19,038,478
1,134,778	Sierra Timeshare Receivables Funding LLC, Series 2016-3A-A	2.43% (a)	10/20/2033	1,140,618
45,000,000	Sofi Alternative Trust, Series 2021-1-PT1	4.61% (a)(b)	05/25/2030	47,293,425
25,033,495	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	24,928,254
15,327,473	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	15,432,758
119,354	SoFi Consumer Loan Program LLC, Series 2016-1-A	3.26% (a)	08/25/2025	119,595
20,240	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% (a)	09/25/2026	20,278
5,726,408	SoFi Consumer Loan Program Trust, Series 2019-F-PT1	3.93% (a)(b)	02/15/2045	5,867,637
1,370,230	SoFi Professional Loan Program, Series 2017-A-A2B	2.40% (a)	03/26/2040	1,389,465
5,609,926	Springleaf Funding Trust, Series 2017-AA-A	2.68% (a)	07/15/2030	5,622,901
1,662,678	START Ireland, Series 2019-1-A	4.09% (a)	03/15/2044	1,658,433
3,412,438	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	3,430,425
7,800,000	Taco Bell Funding LLC, Series 2018-1A-A2I	4.32% (a)	11/25/2048	7,849,093
5,942,063	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	6,001,422
3,200,000	Tesla Auto Lease Trust, Series 2019-A-D	3.37% (a)	01/20/2023	3,307,556
12,622,649	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a)(c)	09/15/2038	12,611,415
1,339,286	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% (a)(c)	09/15/2038	1,238,432
7,257,812	TIF Funding LLC, Series 2021-1A-A	1.65% (a)	02/20/2046	7,165,288
18,221,000	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (a)	07/15/2027	18,268,867
12,363,770	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	14.18% (a)	07/15/2027	12,440,104
641,869	Upgrade Receivables Trust, Series 2019-1A-C	5.15% (a)	03/15/2025	642,771
8,496,582	Upstart Pass-Through Trust Series, Series 2020-ST2-A	3.50% (a)	03/20/2028	8,684,759
4,761,868	Upstart Pass-Through Trust Series, Series 2021-ST3-A	2.00% (a)	05/20/2027	4,769,333
6,633,251	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	6,750,340
11,723,831	Upstart Pass-Through Trust, Series 2020-ST6-A	3.00% (a)	01/20/2027	11,885,728
5,250,000	Upstart Securitization Trust, Series 2020-1-B	3.09% (a)	04/22/2030	5,360,836
2,750,000	Upstart Securitization Trust, Series 2020-3-B	3.01% (a)	11/20/2030	2,818,986
3,299,093	Upstart Securitization Trust, Series 2021-1-A	0.87% (a)	03/20/2031	3,306,600
1,900,000	Upstart Securitization Trust, Series 2021-1-B	1.89% (a)	03/20/2031	1,912,584
7,170,000	Upstart Securitization Trust, Series 2021-2-B	1.75% (a)	06/20/2031	7,177,263
7,853,333	Vantage Data Centers Issuer LLC, Series 2019-1A-A2	3.19% (a)	07/15/2044	8,136,019
16,361,496	Wave LLC, Series 2019-1-A	3.60% (a)	09/15/2044	16,299,535
6,935,574	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	6,977,354
<b>Total Asset Backed Obligations (Cost \$589,805,489)</b>				<b>594,234,659</b>

**Bank Loans - 5.9%**

13,802,777	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	11/19/2026	13,636,730
1,503,304	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	02/27/2025	1,496,209
986,270	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	01/05/2026	981,955

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,136,266	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	04/22/2024	1,122,255
1,824,710	Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	08/01/2025	1,831,553
370,045	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	370,970
1,789,578	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.34%	05/09/2025	1,773,025
1,347,938	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/12/2028	1,353,376
921,084	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	908,106
315,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	319,037
1,681,832	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	07/31/2024	1,665,013
342,413	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/01/2027	342,455
346,500	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/29/2027	332,049
242,397	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	04/28/2023	237,004
320,943	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.07%	12/15/2023	313,845
334,163	American Residential Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/15/2027	334,162
	American Tire Distributors, Inc., Senior Secured First Lien Term Loan			
775,055	(1 Month LIBOR USD + 7.50%, 1.00% Floor) (1 Month LIBOR USD + 5.50% + 1.50% PIK)	8.50%	09/02/2024	776,798
86,787	(3 Month LIBOR USD + 7.50%, 1.00% Floor) (3 Month LIBOR USD + 5.50% + 1.50% PIK)	8.50%	09/02/2024	86,983
1,465,000	Api Group DE, Inc., Senior Secured First Lien Term Loan	2.60% (d)	10/01/2026	1,465,000
	Applied Systems, Inc., Senior Secured First Lien Term Loan			
3,625	(Prime Rate + 2.25%, 0.50% Floor)	5.50%	09/19/2024	3,622
1,644,222	(3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	09/19/2024	1,642,792
1,725,000	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/11/2025	1,710,441
737,550	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/15/2027	730,097
1,526,175	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/06/2027	1,524,374
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	518,385
1,766,272	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	07/12/2024	1,767,191
17,108,269	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	09/07/2027	17,071,401
1,692,857	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	1,686,162
532,066	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	11/03/2023	529,905

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
892,763	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/23/2026	883,696
794,565	Athenahealth, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.41%	02/11/2026	797,795
463,102	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 1.00% Floor)	3.00%	11/21/2024	464,164
4,309,200	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.00% Floor)	3.25%	11/08/2027	4,315,922
665,690	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.32%	12/15/2027	668,533
12,485,928	Axalta Coating Systems Dutch Holding B.B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.90%	05/31/2024	12,419,065
785,979	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.69%	07/24/2026	782,540
310,000	B&G Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	10/10/2026	310,499
1,136,250	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	11/27/2025	1,128,881
6,650,301	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.83%	07/01/2026	6,607,340
1,861,438	Bioscrip, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/06/2026	1,864,928
2,304,212	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/16/2025	2,281,493
1,066,076	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	10/02/2025	1,061,310
2,038,289	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	2,008,031
1,101,856	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/28/2024	925,901
1,059,320	Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	11/02/2026	1,053,361
798,963	BY Crown Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/02/2026	799,961
6,670,000	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.09%	05/03/2028	6,657,494
587,050	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	588,077
686,550	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	07/21/2025	689,554
2,963,721	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	04/06/2026	2,929,357
157,600	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/12/2026	155,714
5,850,338	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	12/16/2027	5,819,155
611,292	Cambium Learning Group, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	12/18/2025	615,495
1,660,562	Camelot U.S. Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/30/2026	1,655,581
164,588	Camelot U.S. Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/30/2026	164,913
436,700	Carnival Corporation, Senior Secured First Lien Term Loan	3.75% (d)	06/30/2025	422,879

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,848,351	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.90%	01/29/2027	1,829,146
2,586,461	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	02/22/2028	2,595,358
	Cengage Learning, Inc., Senior Secured First Lien Term Loan			
32,412	(2 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	32,505
1,121,050	(6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	1,124,256
17,097,980	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	02/01/2027	16,987,527
927,675	Charter NEX US, Inc., Senior Secured First Lien Term Loan	0.00% (d)	12/01/2027	918,398
808,607	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	06/07/2023	808,776
1,686,160	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	03/31/2025	1,671,406
728,871	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/02/2024	729,064
1,842,261	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	04/30/2026	1,829,025
662,975	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.90%	09/18/2024	638,452
665,000	CNT Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/08/2027	666,091
443,888	CommerceHub, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/29/2027	445,552
1,369,128	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	1,356,580
440,550	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	441,654
686,550	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	05/13/2027	686,694
1,550,000	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	1,548,303
16,982,084	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	07/17/2025	16,788,913
454,538	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	01/15/2026	449,058
1,789,263	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/29/2024	1,770,475
495,748	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/17/2025	491,410
1,180,675	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	05/01/2024	1,152,121
851,400	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	10/16/2026	853,528
1,538,686	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	1,548,026
5,221,455	Dell International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.25% Floor)	2.00%	09/19/2025	5,226,337
830,000	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	832,942
1,528,987	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.19%	09/06/2024	1,523,085

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
413,668	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	08/24/2026	252,340
274,014	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.70%	04/06/2026	267,335
509,666	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.70%	04/06/2026	497,243
1,416,915	EAB Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	11/15/2024	1,417,213
1,627,550	Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/07/2028	1,631,391
833,711	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.20%	02/06/2025	829,247
10,960,208	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	07/30/2027	10,808,409
2,185,000	Element Solutions, Inc., Senior Secured First Lien Term Loan	2.10% (d)	01/31/2026	2,185,011
6,688,900	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/22/2027	6,683,883
130,000	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	130,752
1,266,925	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	01/07/2028	1,267,983
1,628,833	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	1,631,276
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	660,773
1,527,717	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	03/31/2025	1,517,374
944,343	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	01/29/2027	941,245
3,710,000	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	04/28/2028	3,709,629
775,811	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.39%	06/30/2025	769,333
1,320,003	Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	08/01/2024	1,216,759
2,080,706	Flexera Software LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	2,087,770
601,250	Focus Financial Partners LLC, Senior Secured First Lien Term Loan	3.00% (d)	06/24/2028	600,029
138,750	Focus Financial Partners LLC, Senior Secured First Lien Term Loan	3.00% (d)	06/24/2028	138,468
491,827	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (e)	06/30/2027	491,827
394,571	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	395,139
1,751,763	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	01/29/2027	1,728,009
584,100	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/01/2027	578,098
1,080,735	Gemini HDPE LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	1,080,735
563,855	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	12/11/2026	565,265
1,466,031	Gentiva Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	07/02/2025	1,464,660

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,173,041	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	02/19/2026	1,173,774
954,914	GFL Environmental, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	05/30/2025	956,571
1,102,238	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	10/02/2025	1,108,438
17,168,742	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/15/2024	17,053,968
1,012,350	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/10/2027	1,007,288
2,131,552	GOBP Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/22/2025	2,131,019
1,772,877	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/10/2025	1,763,463
950,271	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	08/04/2027	950,542
1,116,339	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.20%	09/30/2026	1,121,920
2,378,074	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.59%	01/02/2026	2,369,762
2,081,621	Greeneden U.S. Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	2,089,062
4,488,636	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Week LIBOR USD + 2.00%)	2.09%	11/15/2027	4,448,530
1,223,850	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	10/19/2027	1,225,618
2,250,000	HCA, Inc., Senior Secured First Lien Term Loan	1.85% (d)	06/30/2028	2,258,156
1,995,000	Herman Miller, Inc., Senior Secured First Lien Term Loan	2.09% (d)	06/29/2028	1,997,494
668,100	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	07/01/2026	668,935
1,420,142	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.79%	05/23/2025	1,413,375
1,420,886	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	06/22/2026	1,410,989
17,048,000	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	03/15/2028	16,962,760
842,013	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	07/21/2025	837,803
1,519,468	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	1,524,056
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	454,623
1,968,631	ICON Luxembourg SARL, Senior Secured First Lien Term Loan	3.00% (d)	07/01/2028	1,974,015
7,901,369	ICON US Holdings, Inc., Senior Secured First Lien Term Loan	3.00% (d)	07/01/2028	7,922,979
739,076	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/01/2026	733,688
658,350	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/25/2027	655,358
159,468	Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	6.50%	07/13/2022	160,864
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	1,079,990



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,773,646	IQVIA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/17/2025	1,765,221
2,032,516	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.90%	06/11/2025	2,022,892
847,875	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/15/2027	848,871
1,051,843	IRB Holding Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/05/2025	1,051,291
1,797,515	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	12/01/2025	1,799,016
12,186,398	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/02/2026	11,973,136
810,000	Ivanti Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	12/01/2027	812,418
17,057,869	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.09%	05/01/2026	17,026,739
288,736	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/20/2023	288,772
7,517,523	KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.38%	09/21/2026	7,437,650
894,053	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2027	894,612
1,278,813	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	1,255,634
4,728,793	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.83%	03/15/2028	4,738,913
1,191,933	Kindred Healthcare, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	07/02/2025	1,191,933
145,455	LBM Acquisition LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50% (g)	12/17/2027	144,621
654,545	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/17/2027	650,795
91,342	Lealand Finance Company B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	1.09%	06/30/2025	42,132
17,204,245	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	03/01/2027	16,959,601
439,704	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/24/2025	438,147
628,425	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.83%	08/31/2027	628,180
1,400,658	Lower Cadence Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	05/22/2026	1,393,780
1,456,968	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/18/2025	1,446,296
1,690,234	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/15/2027	1,669,740
1,012,463	Lummus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2027	1,007,760
269,679	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/19/2027	271,112
2,048,872	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	08/29/2025	2,026,078
1,040,812	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.34%	08/31/2026	1,043,294

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,008,659	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.65%	03/02/2026	1,003,112
1,511,213	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/01/2027	1,518,769
735,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	785,950
1,748,977	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/27/2026	1,750,796
213,909	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.15%	03/06/2026	214,410
1,568,430	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/14/2026	1,564,870
360,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.35%	12/01/2025	360,900
56,785	Motion Acquisition Ltd., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	11/12/2026	55,117
432,059	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	11/12/2026	419,367
1,204,367	MPH Acquisition Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	06/07/2023	1,202,386
594,464	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/19/2026	592,457
474,088	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.69%	08/28/2026	469,939
171,381	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	01/17/2024	170,967
14,863,266	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	09/18/2026	14,847,733
1,790,795	Numericable U.S. LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.15%	08/14/2026	1,790,696
57,969	OneDigital Borrower LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25% (g)	11/16/2027	58,283
	OneDigital Borrower LLC, Senior Secured First Lien Term Loan			
36,300	(1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	11/16/2027	36,497
72,420	(3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	11/16/2027	72,813
1,688,311	(3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	06/30/2021	1,697,461
461,296	Ortho-Clinical Diagnostics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	06/30/2025	461,462
347,013	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	10/24/2025	343,369
465,000	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/30/2027	466,046
495,000	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/26/2027	496,780
1,777,865	Parexel International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	09/27/2024	1,770,229
1,388,273	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	03/31/2027	1,386,823
508,839	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	05/29/2026	507,392
1,025,164	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	10/15/2025	1,023,375

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
878,363	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	868,072
523,257	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	523,176
	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan			
20,293	(3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	20,306
434,707	(6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	434,981
913,712	PowerTeam Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	03/06/2025	909,499
880,000	PPD, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	01/13/2028	880,070
696,782	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/11/2026	679,652
1,239,313	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	07/31/2026	1,240,552
	Presidio Holdings, Inc., Senior Secured First Lien Term Loan			
15,957	(1 Month LIBOR USD + 3.50%)	3.61%	01/22/2027	15,974
276,831	(3 Month LIBOR USD + 3.50%)	3.69%	01/22/2027	277,134
1,651,908	Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan			
460,034	(1 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	460,142
595,937	(6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	596,077
595,937	(12 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	596,077
868,998	Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	03/07/2025	858,045
1,806,092	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	04/26/2024	1,810,923
991,082	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.59%	02/12/2027	971,265
1,561,088	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	09/25/2026	1,564,475
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
985,076	(1 Month LIBOR USD + 4.25%)	4.32%	07/09/2025	986,037
844,560	(1 Month LIBOR USD + 4.25%)	4.35%	07/09/2025	845,383
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	1,230,704
1,681,385	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/30/2025	1,666,370
144,797	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%)	7.00%	12/17/2021	20,996
	Resideo Funding, Inc., Senior Secured First Lien Term Loan			
854,070	(1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	854,070
854,070	(2 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	854,070
4,516,860	(3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	02/11/2028	4,516,860
8,676,521	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/04/2027	8,620,687
1,913,686	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/11/2027	1,906,108
625,154	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	02/22/2024	616,427

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
254,363	Sabre GBLB, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/17/2027	256,376
1,418,625	Science Applications International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.88%)	1.98%	10/31/2025	1,417,632
1,235,448	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	08/14/2024	1,228,072
1,245,108	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	1,172,250
1,069,025	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/31/2025	1,058,869
1,824,034	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/06/2025	1,810,363
1,702,286	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	08/01/2025	1,695,290
2,590,550	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	09/30/2026	2,559,386
1,230,875	SIWF Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	06/13/2025	1,234,106
928,063	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	04/17/2026	908,810
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	682,129
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	398,702
410,768	(3 Month LIBOR USD + 2.50%)	2.69%	01/23/2025	977,081
1,006,652	Solenis International, LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.14%	06/26/2025	1,539,171
85,000	Solenis International, LP, Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 8.50%)	8.64%	06/26/2026	85,308
1,795,500	Sophia, LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	3.90%	10/07/2027	1,799,244
1,917,057	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	06/27/2025	1,912,858
138,788	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan	5.00% (d)(g)	10/01/2027	139,612
1,003,697	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	1,009,659
1,593,306	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	04/16/2025	1,577,994
	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (Prime Rate + 1.75%)	5.00%	10/01/2025	108,177
108,834	(1 Month LIBOR USD + 2.75%)	2.84%	10/01/2025	697,310
701,548	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	07/10/2025	629,642
628,344	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/01/2026	402,929
400,950	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	03/05/2027	1,717,783
1,726,953	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/01/2024	281,426
282,013	Syneos Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	08/01/2024	964,671
965,275				

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
652,118	(1 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	651,714
215,176	(3 Month LIBOR USD + 3.00%)	3.19%	05/29/2026	215,042
832,962	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	811,442
1,228,825	Tech Data Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2025	1,232,333
527,350	Tech Data Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.50%)	5.60%	06/30/2025	530,865
720,064	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.86%	12/07/2026	678,509
562,889	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	12/17/2026	560,700
1,944,407	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/06/2026	1,937,416
1,335,780	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	06/30/2026	1,334,111
165,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.36%	03/03/2028	167,862
1,385,810	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.27%	03/28/2025	1,364,656
10,695,492	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	11/13/2026	10,636,078
2,216,995	Transdigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	05/30/2025	2,188,296
812,711	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	01/25/2024	784,571
594,761	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	625,350
1,563,320	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/17/2024	1,560,061
1,658,624	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/29/2026	1,658,624
771,066	UGI Energy Services LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/13/2026	771,547
922,421	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	05/04/2026	924,150
1,258,683	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	05/04/2026	1,261,773
140,000	UKG, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	05/03/2027	142,858
450,074	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	10/22/2025	450,988
2,915,000	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan	2.10% (d)	06/03/2028	2,913,178
340,688	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	07/01/2026	340,156
456,739	Univision Communications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/13/2026	458,308
658,350	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	11/20/2026	660,269
2,585,625	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	09/14/2026	2,550,797

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
129,675	Utz Quality Foods LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	01/20/2028	129,756
656,775	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	641,932
1,828,994	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	08/27/2025	1,836,182
1,756,186	Vertical U.S. Newco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%)	4.48%	07/30/2027	1,760,945
2,625,000	VICI Properties 1 LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.84%	12/20/2024	2,606,664
488,266	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	2.44%	07/01/2026	485,368
2,694,290	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.57%	01/31/2028	2,673,153
220,000	Virtusa Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	02/11/2028	221,237
	Vistra Operations Company LLC, Senior Secured First Lien Term Loan			
3,367,963	(1 Month LIBOR USD + 1.75%)	1.83%	12/31/2025	3,348,379
13,833,076	(1 Month LIBOR USD + 1.75%)	1.85%	12/31/2025	13,752,636
1,769,792	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/26/2027	1,767,032
1,204,702	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/05/2026	1,192,011
1,203,002	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.83%	07/31/2026	1,199,243
14,300,000	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	2.23%	01/20/2028	14,210,625
1,500,980	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	03/09/2027	1,487,029
900,732	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	899,327
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.57%	04/28/2028	232,764
<b>Total Bank Loans</b> (Cost \$567,278,182)				<b>567,391,004</b>

**Collateralized Loan Obligations - 13.3%**

6,500,000	522 Funding Ltd., Series 2019-5A-A1 (3 Month LIBOR USD + 1.39%, 1.39% Floor)	1.57% (a)	01/15/2033	6,520,333
250,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%)	3.68% (a)	07/15/2026	250,424
14,000,000	AGL Ltd., Series 2020-3A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	1.48% (a)	01/15/2033	14,051,795
20,000,000	AIG Ltd., Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.26% (a)	04/20/2032	20,006,468
12,250,000	Allegro Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.28% (a)	06/13/2031	12,258,554
12,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.34% (a)	07/20/2032	12,018,111
2,250,000	Anchorage Capital Ltd., Series 2014-3RA-A (3 Month LIBOR USD + 1.05%)	1.23% (a)	01/28/2031	2,250,699
25,000,000	Anchorage Capital Ltd., Series 2016-9A-AR (3 Month LIBOR USD + 1.37%)	1.55% (a)	07/15/2032	25,012,499



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,500,000	Anchorage Capital Ltd., Series 2018-1RA-A1 (3 Month LIBOR USD + 0.99%, 0.99% Floor)	1.18% (a)	04/13/2031	7,500,375
8,800,000	Anchorage Capital Ltd., Series 2020-16A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.39% (a)	10/20/2031	8,818,876
5,000,000	Apidos Ltd., Series 2021-35A-A (3 Month LIBOR USD + 1.05%, 1.05% Floor)	1.25% (a)	04/20/2034	5,002,995
9,950,544	Atlas Senior Loan Fund Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.83%)	0.99% (a)	11/17/2027	9,953,132
2,799,276	Atlas Senior Loan Fund Ltd., Series 2018-10A-A (3 Month LIBOR USD + 1.09%)	1.27% (a)	01/15/2031	2,800,392
2,000,000	Atlas Senior Loan Fund Ltd., Series 2018-11A-B (3 Month LIBOR USD + 1.65%)	1.83% (a)	07/26/2031	2,005,826
2,500,000	Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.14% (a)	10/20/2030	2,498,792
20,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	1.32% (a)	04/19/2034	20,024,966
32,000,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	04/24/2034	32,096,392
5,000,000	Battalion Ltd., Series 2019-16A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor)	2.19% (a)	12/19/2032	5,013,065
18,000,000	Battalion Ltd., Series 2020-15A-A1 (3 Month LIBOR USD + 1.35%, 1.35% Floor)	1.54% (a)	01/17/2033	18,044,292
10,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	0.00% (a)(o)	07/15/2034	10,000,505
10,000,000	Birch Grove Ltd., Series 19A-A (3 Month LIBOR USD + 1.49%)	1.61% (a)	06/15/2031	10,015,792
20,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	0.00% (a)(o)	04/19/2034	20,001,752
10,000,000	Carbone Ltd., Series 2017-1A-A1 (3 Month LIBOR USD + 1.14%)	1.33% (a)	01/20/2031	10,008,384
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.30% (a)	04/20/2034	5,000,342
5,965,555	Carlyle Global Market Strategies Ltd., Series 2017-1A-A1A (3 Month LIBOR USD + 1.30%)	1.49% (a)	04/20/2031	5,968,690
30,000,000	CarVal Ltd., Series 2019-2A-A (3 Month LIBOR USD + 1.35%, 1.35% Floor)	1.54% (a)	07/20/2032	30,011,939
11,000,000	CarVal Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	0.00% (a)(o)	07/20/2034	11,000,000
10,000,000	Cathedral Lake Ltd., Series 2013-1A-A1RR (3 Month LIBOR USD + 1.20%)	1.38% (a)	10/15/2029	9,992,621
9,850,000	Cathedral Lake Ltd., Series 2021-7RA-A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	1.50% (a)	01/15/2032	9,866,055
20,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.28% (a)	07/17/2034	20,001,318
20,000,000	CBAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.31% (a)	04/20/2032	20,000,952
22,000,000	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	1.51% (a)	07/13/2029	22,017,372
10,350,000	CFIP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.22%)	1.41% (a)	01/18/2030	10,357,900
2,000,000	CFIP Ltd., Series 2017-1A-B (3 Month LIBOR USD + 1.65%)	1.84% (a)	01/18/2030	2,001,541
1,800,000	CIFC Funding Ltd., Series 2014-5A-BR2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	1.99% (a)	10/17/2031	1,801,417
10,000,000	Crown Point Ltd., Series 2020-9A-A (3 Month LIBOR USD + 2.05%, 2.05% Floor)	2.24% (a)	07/14/2032	10,011,830
5,000,000	Crown Point Ltd., Series 2020-9A-B (3 Month LIBOR USD + 2.69%, 2.69% Floor)	2.88% (a)	07/14/2032	4,998,130

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,500,000	CVP Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.38% (a)	01/20/2031	6,508,797
10,000,000	Dryden Ltd., Series 2019-75A-AR2 (3 Month LIBOR USD + 1.04%, 1.04% Floor)	1.24% (a)	04/15/2034	9,995,043
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	5,005,612
20,000,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.30% (a)	07/15/2031	20,004,483
6,000,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.42% (a)	04/15/2033	6,022,896
27,500,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.32% (a)	04/16/2034	27,510,395
12,000,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.37% (a)	10/20/2031	12,009,000
17,500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	07/15/2034	17,503,314
13,500,000	Gulf Stream Meridian Ltd., Series 2021-IIIA-A1 (3 Month LIBOR USD + 1.32%, 1.32% Floor)	1.48% (a)	04/15/2034	13,526,703
386,807	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-C (3 Month LIBOR USD + 2.70%)	2.88% (a)	08/01/2025	387,401
250,000	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-D (3 Month LIBOR USD + 3.80%)	3.98% (a)	08/01/2025	216,869
7,640,119	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	1.09% (a)	10/18/2027	7,647,761
6,500,000	Hayfin Kingsland Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	1.67% (a)	04/20/2031	6,483,853
1,755,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	04/25/2030	1,754,551
16,000,000	Kayne Ltd., Series 2019-5A-A (3 Month LIBOR USD + 1.35%, 1.35% Floor)	1.53% (a)	07/24/2032	16,019,964
10,000,000	Kayne Ltd., Series 2020-7A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.39% (a)	04/17/2033	10,031,149
9,500,000	Kingsland Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.31% (a)	04/20/2031	9,488,125
2,079,359	KVK Ltd., Series 2018-1A-A (3 Month LIBOR USD + 0.93%)	1.09% (a)	05/20/2029	2,079,879
20,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	10/15/2031	20,015,624
3,000,000	Madison Park Funding Ltd., Series 2017-26A-BR (3 Month LIBOR USD + 1.60%)	1.78% (a)	07/29/2030	2,990,305
19,000,000	Madison Park Funding Ltd., Series 2019-34A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.30% (a)	04/25/2032	19,026,970
10,072,232	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	1.02% (a)	11/21/2027	10,076,392
8,625,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	1.93% (a)	04/15/2029	8,647,539
4,500,000	Marble Point Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.37% (a)	12/18/2030	4,502,369
25,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.47% (a)	01/20/2032	25,000,000
29,500,000	Marble Point Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	1.49% (a)	04/20/2033	29,532,674
25,000,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	1.19% (a)	07/20/2030	25,000,017

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
25,000,000	MP Ltd.	0.01% (a)(d)	07/25/2034	25,000,000
2,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	1.44% (a)	10/20/2030	2,001,600
25,000,000	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	1.46% (a)	07/25/2029	25,029,777
10,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.30% (a)	04/28/2034	10,001,812
22,600,000	Nassau Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	1.33% (a)	07/15/2031	22,519,551
12,000,000	New Mountain Ltd., Series CLO-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.39% (a)	04/15/2034	11,999,345
8,898,846	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	1.43% (a)	11/15/2030	8,907,049
4,914,578	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.47% (a)	10/13/2031	4,917,034
10,000,000	Ocean Trails, Series 2020-10A-B1 (3 Month LIBOR USD + 2.10%, 2.10% Floor)	2.28% (a)	10/15/2031	10,015,836
15,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	07/15/2031	15,019,924
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	8,502,125
17,500,000	Palmer Square Loan Funding Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.26% (a)	07/15/2034	17,516,387
15,000,000	Park Avenue Institutional Advisers Ltd., Series 2016-1A-A1R (3 Month LIBOR USD + 1.20%)	1.35% (a)	08/23/2031	14,992,812
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.22% (a)	04/15/2036	18,866,558
25,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.30% (a)	07/15/2031	25,007,649
7,630,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.34% (a)	04/18/2031	7,633,302
10,100,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.36% (a)	10/26/2031	10,110,098
10,500,000	Sound Point Ltd., Series 2019-1A-A (3 Month LIBOR USD + 1.37%, 1.37% Floor)	1.56% (a)	01/20/2032	10,508,751
25,000,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.32% (a)	07/15/2034	25,000,229
29,000,000	Sound Point Ltd., Series 2020-3A-A1 (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.53% (a)	01/25/2032	29,086,091
10,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.26% (a)	04/21/2031	9,987,500
8,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.24% (a)	06/15/2031	7,983,012
10,000,000	Steele Creek Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.25%)	1.43% (a)	10/15/2030	9,993,822
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	5,999,477
10,000,000	Steele Creek Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.38% (a)	04/15/2032	9,995,198
18,000,000	Steele Creek Ltd., Series 2019-2A-A1 (3 Month LIBOR USD + 1.36%, 1.36% Floor)	1.54% (a)	07/15/2032	18,024,161
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	0.00% (a)(o)	07/15/2032	18,000,000
9,000,000	Steele Creek Ltd., Series 2019-2A-B (3 Month LIBOR USD + 2.25%, 2.25% Floor)	2.43% (a)	07/15/2032	9,004,567

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	0.00% (a)(o)	07/15/2032	9,000,000
25,000,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	1.27% (a)	01/17/2032	25,005,288
10,000,000	Venture Ltd., Series 2014-19A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	1.44% (a)	01/15/2032	10,013,679
6,146,490	Venture Ltd., Series 2015-20A-AR (3 Month LIBOR USD + 0.82%)	1.00% (a)	04/15/2027	6,146,744
8,500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%)	1.13% (a)	09/07/2030	8,491,987
10,000,000	Venture Ltd., Series 2018-34A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.41% (a)	10/15/2031	10,012,699
3,948,182	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%)	1.44% (a)	10/20/2031	3,946,220
10,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.39% (a)	10/20/2031	10,000,080
15,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.39% (a)	10/20/2031	15,014,250
10,000,000	Wellfleet Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.44% (a)	01/20/2032	10,007,736
4,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.34% (a)	07/20/2032	4,001,580
17,500,000	Wellfleet Ltd., Series 2020-1A-A1A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	1.49% (a)	04/15/2033	17,533,784
3,000,000	Whitebox Ltd., Series 2020-2A-B (3 Month LIBOR USD + 2.25%, 2.25% Floor)	2.43% (a)	10/24/2031	2,969,189
6,000,000	Whitehorse Ltd., Series 2018-12A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.43% (a)	10/15/2031	5,994,900
14,500,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.32% (a)	01/15/2031	14,505,138
4,000,000	Wind River Ltd., Series 2019-3A-B (3 Month LIBOR USD + 2.10%)	2.28% (a)	04/15/2031	4,001,314
<b>Total Collateralized Loan Obligations (Cost \$1,282,460,243)</b>				<b>1,284,440,466</b>

#### Foreign Corporate Bonds - 5.7%

5,300,000	Alibaba Group Holding Ltd.	2.80%	06/06/2023	5,512,692
6,755,000	ANZ New Zealand International Ltd.	1.90% (a)	02/13/2023	6,925,179
1,325,000	AstraZeneca PLC	2.38%	06/12/2022	1,350,345
10,450,000	AstraZeneca PLC	3.50%	08/17/2023	11,104,645
5,926,000	Avolon Holdings Funding Ltd.	3.63% (a)	05/01/2022	6,063,756
1,100,000	Axiata SPV2 BHD	4.36%	03/24/2026	1,236,983
1,600,000	Baidu, Inc.	3.50%	11/28/2022	1,660,731
4,300,000	Baidu, Inc.	3.88%	09/29/2023	4,573,555
1,850,000	Banco Continental SAECA	2.75% (a)	12/10/2025	1,830,603
200,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	198,545
5,700,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25% (a)(b)	09/30/2031	5,658,532
3,550,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	3,535,445
1,400,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,394,638
500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (a)	09/14/2025	513,242
3,000,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (f)	07/06/2022	3,120,600

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,000,000	Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%)	3.80%	08/11/2026	8,010,920
7,300,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	7,427,823
2,000,000	Bangkok Bank PCL	3.88%	09/27/2022	2,078,014
800,000	Banistmo S.A.	3.65% (a)	09/19/2022	818,612
4,200,000	Banistmo S.A.	3.65%	09/19/2022	4,297,713
4,670,000	Bank of Nova Scotia	0.55%	09/15/2023	4,682,530
6,330,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	6,355,419
6,050,000	BAT International Finance PLC	1.67%	03/25/2026	6,051,268
2,600,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	2,706,002
2,330,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	2,481,543
3,100,000	BBVA Colombia S.A.	4.88%	04/21/2025	3,248,118
2,000,000	BDO Unibank, Inc.	2.63%	10/24/2021	2,012,500
4,000,000	BDO Unibank, Inc.	2.95%	03/06/2023	4,141,200
5,910,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (a)	01/10/2025	6,452,436
4,240,000	BOC Aviation USA Corporation	1.63% (a)	04/29/2024	4,276,219
6,175,000	BPCE S.A.	2.38% (a)	01/14/2025	6,434,114
1,000,000	Camposol S.A.	6.00%	02/03/2027	1,046,865
1,850,000	Canacol Energy Ltd.	7.25%	05/03/2025	1,968,983
3,750,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	3,750,175
1,600,000	Central American Bottling Corporation	5.75%	01/31/2027	1,675,840
5,600,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	4,578,196
2,600,000	CIMB Bank BHD (3 Month LIBOR USD + 0.78%)	0.97%	10/09/2024	2,623,075
3,000,000	CK Hutchison International 21 Ltd.	1.50% (a)	04/15/2026	3,019,126
1,650,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25% (b)	07/15/2029	1,732,500
1,100,000	Credicorp Ltd.	2.75% (a)	06/17/2025	1,119,167
5,790,000	Credit Suisse Group AG (3 Month LIBOR USD + 1.24%)	1.36% (a)	06/12/2024	5,881,283
700,000	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	0.80%	07/25/2022	703,514
900,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82% (b)	03/10/2031	898,421
9,500,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% (f)	09/07/2021	9,552,155
2,485,000	Deutsche Bank AG	0.90%	05/28/2024	2,474,775
495,149	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	416,915
196,315	Digicel Group Ltd. (7.00% PIK)	7.00% (a)(f)	07/16/2021	152,655
4,400,000	Ecopetrol S.A.	5.88%	09/18/2023	4,761,790
1,536,360	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	1,542,428
2,385,040	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	2,474,806
2,552,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	1,824,294
513,000	Empresa Generadora de Electricidad Itabo S.A.	7.95%	05/11/2026	531,412
1,586,682	ENA Norte Trust	4.95%	04/25/2023	1,623,081
9,904,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	10,607,358
200,000	ENN Energy Holdings Ltd.	3.25%	07/24/2022	204,255
500,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.85%)	1.00%	05/23/2024	504,398
2,500,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	2,523,950
6,678,676	Fenix Power Peru S.A.	4.32%	09/20/2027	6,799,293
10,500,000	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	10,623,763

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
693,000	Geopark Ltd.	6.50%	09/21/2024	717,193
1,650,000	Glencore Funding LLC	4.13% (a)	05/30/2023	1,755,976
1,565,000	Glencore Funding LLC	4.13% (a)	03/12/2024	1,688,148
2,556,000	Glencore Funding LLC	4.00% (a)	04/16/2025	2,793,504
8,000,000	Global Bank Corporation	4.50%	10/20/2021	8,069,492
300,000	Global Bank Corporation	4.50% (a)	10/20/2021	302,606
1,800,000	Grupo Aval Ltd.	4.75%	09/26/2022	1,853,640
900,000	Grupo Bimbo S.A.B. de C.V.	4.50%	01/25/2022	920,480
2,000,000	GrupoSura Finance S.A.	5.50%	04/29/2026	2,165,020
8,100,000	HPHT Finance Ltd.	2.88%	11/05/2024	8,496,715
350,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	351,356
2,200,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	2,395,070
700,000	Inkia Energy Ltd.	5.88%	11/09/2027	724,276
1,074,226	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,016,486
35,034	Invepar Holdings	0.00% (e)(h)	12/30/2028	–
2,400,000	Inversiones CMPC S.A.	4.50%	04/25/2022	2,450,856
3,300,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	3,286,619
3,600,000	Korea Development Bank	1.25%	06/03/2025	3,635,936
1,000,000	Korea Development Bank	0.80%	04/27/2026	985,860
4,650,000	Korea Development Bank	1.00%	09/09/2026	4,613,118
3,400,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,475,031
4,000,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	4,088,272
6,200,000	Korea Electric Power Corporation	1.13%	06/15/2025	6,191,332
3,550,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	3,545,037
2,300,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	2,290,627
4,200,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	4,094,470
10,115,000	KT Corporation	1.00%	09/01/2025	10,027,700
6,300,000	LG Chem Ltd.	3.25%	10/15/2024	6,775,100
5,170,000	Lloyds Banking Group PLC (1 Year CMT Rate + .55%)	0.70%	05/11/2024	5,185,571
4,920,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	5,034,426
1,800,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	1,905,947
8,700,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	8,799,833
6,400,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	7,192,896
2,205,000	Millicom International Cellular S.A.	5.13%	01/15/2028	2,300,344
2,500,000	Minejesa Capital B.V.	4.63%	08/10/2030	2,653,625
12,801,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	1.04%	07/26/2023	12,977,958
12,113,000	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.79%)	0.92%	03/05/2023	12,228,439
5,200,000	Multibank, Inc.	4.38%	11/09/2022	5,339,386
6,620,000	Royal Bank of Scotland Group PLC (3 Month LIBOR USD + 1.55%)	1.70%	06/25/2024	6,772,697
4,000,000	NongHyup Bank	1.25% (a)	07/20/2025	4,004,930
5,000,000	NongHyup Bank	1.25%	07/20/2025	5,006,163
8,961,000	ONGC Videsh Ltd.	2.88%	01/27/2022	9,063,167
1,400,000	ONGC Videsh Ltd.	3.75%	05/07/2023	1,459,098
1,900,000	Orazul Energy Egenor SCA	5.63%	04/28/2027	1,974,822



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	1,905,244
8,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	8,924,564
4,090,237	Panama Metro Line SP	0.00%	12/05/2022	4,003,258
1,075,405	Panama Metro Line SP	0.00% (a)	12/05/2022	1,052,537
200,000	Pertamina Persero PT	1.40%	02/09/2026	196,622
1,659,509	Peru Enhanced Pass-Through Finance Ltd.	0.00%	06/02/2025	1,593,128
3,800,000	Petrobras Global Finance B.V.	4.38%	05/20/2023	4,035,106
2,700,000	Petronas Capital Ltd.	3.13%	03/18/2022	2,749,086
7,300,000	Petronas Capital Ltd.	3.50%	03/18/2025	7,915,925
4,105,000	POSCO	2.38%	11/12/2022	4,194,378
3,300,000	POSCO	2.38%	01/17/2023	3,380,741
1,000,000	POSCO	2.75%	07/15/2024	1,051,999
1,550,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	1,625,589
10,250,000	Reliance Industries Ltd.	5.40%	02/14/2022	10,535,310
8,315,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	0.55%	01/20/2026	8,325,807
1,500,000	SA Global Sukuk Ltd.	1.60% (a)	06/17/2026	1,500,540
680,000	Sable International Finance Ltd.	5.75%	09/07/2027	716,485
1,500,000	SACI Falabella	3.75%	04/30/2023	1,562,925
4,000,000	Saudi Arabian Oil Company	2.75%	04/16/2022	4,074,920
200,000	Saudi Arabian Oil Company	1.25% (a)	11/24/2023	202,207
8,000,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	8,224,880
1,400,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,502,998
4,855,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	5,117,874
1,950,000	State Grid Overseas Investment Ltd.	3.13%	05/22/2023	2,036,398
1,867,000	State Grid Overseas Investment Ltd.	1.00%	08/05/2025	1,848,067
6,080,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (a)	09/12/2023	6,119,890
7,250,000	Telefonica Chile S.A.	3.88%	10/12/2022	7,486,278
2,000,000	Temasek Financial Ltd.	2.38%	01/23/2023	2,060,948
5,000,000	Tencent Holdings Ltd.	1.81% (a)	01/26/2026	5,084,992
8,500,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	9,104,775
6,105,000	Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.36%)	0.40%	03/04/2024	6,112,809
4,300,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	4,618,845
9,290,000	UBS Group Funding Switzerland AG (1 Year CMT Rate + 0.83%)	1.01% (a)	07/30/2024	9,360,770
2,750,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	2,929,658
2,100,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	2,089,206
5,700,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	5,742,807
1,500,000	Vedanta Resources Ltd.	7.13%	05/31/2023	1,392,015
200,000	Vedanta Resources Ltd.	6.13%	08/09/2024	167,860
6,550,000	Volkswagen Group of America Finance LLC	0.88% (a)	11/22/2023	6,570,004
2,900,000	VTR Comunicaciones SpA	5.13%	01/15/2028	3,036,228
<b>Total Foreign Corporate Bonds (Cost \$547,925,447)</b>				<b>552,531,290</b>

**Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.7%**

2,600,000	Abu Dhabi Government International Bond	0.75% (a)	09/02/2023	2,619,240
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Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	Abu Dhabi Government International Bond	2.50% (a)	04/16/2025	3,191,187
6,000,000	Brazilian Government International Bond	2.88%	06/06/2025	6,173,520
6,200,000	Colombia Government International Bond	4.50%	01/28/2026	6,781,591
1,759,000	Indonesia Government International Bond	3.75%	04/25/2022	1,807,205
500,000	Indonesia Government International Bond	2.95%	01/11/2023	519,066
2,130,000	Indonesia Government International Bond	3.38%	04/15/2023	2,240,171
5,100,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	5,486,853
2,400,000	Panama Government International Bond	4.00%	09/22/2024	2,615,760
3,300,000	Panama Government International Bond	3.75%	03/16/2025	3,588,387
2,000,000	Perusahaan Penerbit	3.75%	03/01/2023	2,109,370
6,900,000	Perusahaan Penerbit	2.30%	06/23/2025	7,174,482
11,800,000	Peruvian Government International Bond	2.39%	01/23/2026	12,201,908
1,600,000	Qatar Government International Bond	4.50%	01/20/2022	1,638,040
3,600,000	Saudi Government International Bond	2.38%	10/26/2021	3,623,472
4,500,000	Saudi Government International Bond	2.88%	03/04/2023	4,675,320
1,700,000	Wakala Global Sukuk BHD	0.00%	07/06/2021	1,700,722
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations</b> (Cost \$67,787,170)				68,146,294

#### Non-Agency Commercial Mortgage Backed Obligations - 10.6%

3,553,000	20 Times Square Trust, Series 2018-20TS-F	3.20% (a)(b)	05/15/2035	3,440,042
3,392,000	20 Times Square Trust, Series 2018-20TS-G	3.20% (a)(b)	05/15/2035	3,147,096
8,415,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.17% (a)	04/15/2034	8,446,193
113,078,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.12% (a)(b)(i)	06/15/2054	10,433,990
2,000,000	Arbor Realty Ltd., Series 2019-FL1-B (1 Month LIBOR USD + 1.70%)	1.77% (a)	05/15/2037	2,005,000
2,000,000	Arbor Realty Ltd., Series 2020-FL1-B (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.92% (a)	02/15/2035	2,006,916
2,830,000	Arbor Realty Ltd., Series 2020-FL1-D (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.57% (a)	02/15/2035	2,832,714
12,000,000	AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.02% (a)	09/14/2036	11,967,516
1,251,000	AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.77% (a)	09/14/2036	1,230,524
9,763,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.47% (a)	06/15/2035	9,613,891
7,231,000	BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.57% (a)	03/15/2034	7,248,802
4,952,000	Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor)	2.17% (a)	09/15/2035	4,916,599
3,711,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.42% (a)	03/15/2036	3,695,597
3,705,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.97% (a)	09/15/2036	3,603,001
1,174,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.27% (a)	08/15/2036	1,176,139
1,338,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.77% (a)	08/15/2036	1,340,315

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
17,543,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.57% (a)	08/15/2036	17,460,427
29,456,500	BBCMS Mortgage Trust	1.15% (b)(i)	07/15/2054	2,697,523
21,205,000	BBCMS Mortgage Trust	1.82% (a)(b)(i)	07/15/2054	3,120,193
4,779,000	BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.57% (a)	10/15/2037	4,758,097
10,250,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	3.62% (a)	07/15/2037	10,203,147
15,176,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	3.31% (a)	03/15/2037	13,914,017
1,160,000	BBCMS Mortgage Trust, Series 2019-BWAY-D (1 Month LIBOR USD + 2.16%, 2.16% Floor)	2.23% (a)	11/15/2034	1,128,040
11,001,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.92% (a)	11/15/2034	10,310,224
7,538,000	BB-UBS Trust, Series 2012-TFT-TE	3.68% (a)(b)(e)	06/05/2030	6,215,292
2,000,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.83% (a)	08/15/2036	2,002,056
157,695,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.61% (b)(i)	09/15/2043	5,977,271
14,962,000	BFLD, Series 2019-DPLO-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.61% (a)	10/15/2034	14,665,793
9,345,000	BHMS Trust, Series 2018-ATLS-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	07/15/2035	9,363,033
165,041,500	BHMS Trust, Series 2018-ATLS-XCP	0.00% (a)(b)(i)	07/15/2035	1,650
4,571,700	BHP Trust, Series 2019-BXHP-D (1 Month LIBOR USD + 1.77%, 1.77% Floor)	1.84% (a)	08/15/2036	4,579,572
7,491,000	Braemar Hotels & Resorts Trust, Series 2018-PRME-E (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.47% (a)	06/15/2035	7,239,500
2,608,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%, 1.35% Floor)	1.39% (a)	03/15/2037	2,616,130
2,313,708	BX Trust, Series 2017-APPL-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	2,323,371
1,290,168	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.12% (a)	07/15/2034	1,295,368
4,119,100	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	4,141,362
3,159,000	BX Trust, Series 2018-GW-E (1 Month LIBOR USD + 1.97%, 1.97% Floor)	2.04% (a)	05/15/2035	3,166,613
12,515,000	BX Trust, Series 2019-IMC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	04/15/2034	12,467,876
6,882,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	2.97% (a)	04/15/2034	6,832,186
14,384,020	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	08/15/2036	14,192,970
9,594,000	BX Trust, Series 2019-OC11-E	4.08% (a)(b)	12/09/2041	10,048,203
5,700,000	BX Trust, Series 2021-MFM1-E (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.32% (a)	01/15/2034	5,712,044
2,915,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	3.75% (a)	06/15/2023	2,926,768
11,389,000	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.92% (a)	10/15/2035	10,936,615
48,158,838	CD Commercial Mortgage Trust, Series 2017-CD3-XA	1.15% (b)(i)	02/10/2050	2,147,682
65,827,668	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.44% (b)(i)	05/10/2050	3,426,343

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,553,000	CF Trust, Series 2019-MF1-E (1 Month LIBOR USD + 2.20%, 3.20% Floor)	3.20% (a)	08/21/2032	3,556,445
20,928,435	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.15% (b)(i)	01/10/2048	809,539
21,510,155	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.80% (b)(i)	05/10/2058	1,379,210
55,990,880	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.76% (b)(i)	06/15/2050	3,649,144
16,201,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	1.11% (b)(i)	06/15/2050	804,995
39,410,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.85% (a)(b)(i)	02/15/2033	838,538
4,532,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.07% (a)	11/15/2036	4,551,534
441,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor)	3.81% (a)	11/15/2036	443,402
7,201,445	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.11% (b)(i)	10/10/2047	192,971
5,102,351	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.48% (b)(i)	02/10/2048	204,655
1,750,000	Citigroup Commercial Mortgage Trust, Series 2015-GC31-C	4.19% (b)	06/10/2048	1,837,652
18,307,420	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.38% (b)(i)	02/10/2049	841,872
12,323,721	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.86% (b)(i)	04/15/2049	724,260
12,444,592	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.11% (b)(i)	07/10/2049	928,640
13,464,202	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.26% (b)(i)	04/14/2050	652,802
2,000,000	CLNC Ltd., Series 2019-FL1-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.02% (a)	08/20/2035	1,994,032
19,958,000	CLNC Ltd., Series 2019-FL1-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	08/20/2035	19,510,961
6,618,361	Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	0.88% (b)(i)	08/10/2046	90,499
24,015,366	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.28% (b)(i)	10/10/2046	528,926
2,314,352	Commercial Mortgage Pass-Through Certificates, Series 2014-CR17-XA	1.12% (b)(i)	05/10/2047	51,514
233,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.86% (b)	08/10/2047	246,594
1,876,000	Commercial Mortgage Pass-Through Certificates, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.07% (a)	10/15/2031	1,796,881
17,870,223	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA	1.02% (b)(i)	03/10/2048	434,598
33,157,729	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.97% (b)(i)	08/10/2048	964,532
36,317,007	Commercial Mortgage Pass-Through Certificates, Series 2015-CR27-XA	1.06% (b)(i)	10/10/2048	1,256,645
5,373,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.45% (b)	02/10/2048	5,576,743
10,042,734	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	1.16% (b)(i)	02/10/2048	264,834
46,117,160	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-XA	0.83% (b)(i)	07/10/2048	1,078,145
1,470,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.77% (b)	10/10/2048	1,591,454
1,769,000	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.79% (b)	02/10/2049	1,926,345
14,427,470	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	1.12% (b)(i)	02/10/2049	521,619

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,396,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-D (1 Month LIBOR USD + 2.18%, 2.18% Floor)	2.25% (a)	09/15/2033	11,254,284
944,000	Commercial Mortgage Pass-Through Certificates, Series 2021-LBA-G (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.72% (a)	03/15/2038	948,778
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	0.69% (a)(b)(i)	09/15/2037	198,414
26,693,583	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.97% (b)(i)	04/15/2050	649,815
3,043,552	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.06% (b)(i)	01/15/2049	225,458
1,538,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-C	3.73% (b)	03/15/2053	1,609,299
126,719,659	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.17% (b)(i)	03/15/2054	10,351,754
6,499,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.62% (a)	07/15/2032	6,164,901
2,979,000	CSMC Trust, Series 2020-FACT-C (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.67% (a)	10/15/2037	3,016,433
8,697,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 3.71%, 3.71% Floor)	3.78% (a)	10/15/2037	8,834,427
6,295,000	CSMC Trust, Series 2020-NET-D	3.83% (a)(b)	08/15/2037	6,620,611
3,750,000	DBC Mortgage Trust, Series 2017-BBG-C (1 Month LIBOR USD + 1.00%, 1.10% Floor)	1.10% (a)	06/15/2034	3,732,142
9,876,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.67% (a)	06/15/2033	9,671,555
16,919,755	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.54% (b)(i)	05/10/2049	886,874
2,000,000	Exantas Capital Corporation Ltd., Series 2020-RS08-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.87% (a)	03/15/2035	2,006,528
5,590,000	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.33% (a)	07/15/2038	5,628,096
13,253,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-F	4.09% (a)(b)	12/10/2036	13,498,660
14,992,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (a)(b)	12/10/2036	15,128,947
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	3,350,882
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	2,664,196
3,185,210	FREMF Mortgage Trust, Series 2016-KF20-B (1 Month LIBOR USD + 5.05%)	5.14%	07/25/2023	3,248,443
640,681	FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05% Floor)	5.14% (a)	07/25/2023	648,991
124,762,277	FREMF Mortgage Trust, Series 2017-K67-X2B	0.10% (a)(i)	09/25/2049	672,331
2,148,532	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.44% (a)	12/25/2026	2,144,726
5,907,608	FREMF Mortgage Trust, Series 2017-KF28-B (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.09% (a)	01/25/2024	5,913,298
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	2,478,324
6,210,069	FREMF Mortgage Trust, Series 2017-KSW2-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.74% (a)	05/25/2027	6,282,013
9,365,000	FREMF Mortgage Trust, Series 2018-KC02-C	0.00% (a)(j)	08/25/2025	7,253,646
2,450,186	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.99% (a)	06/25/2025	2,412,622
3,492,117	FREMF Mortgage Trust, Series 2019-KF69-B (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.39% (a)	08/25/2029	3,511,141

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,250,000	GPMT Ltd., Series 2018-FL1-C (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.24% (a)	11/19/2035	4,251,377
13,636,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.20% (a)	12/15/2036	13,419,369
2,000,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	09/15/2037	2,006,376
7,810,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	09/15/2037	7,839,100
3,903,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.47% (a)	09/15/2037	3,894,730
12,469,000	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% (a)	04/10/2034	12,610,620
3,690,230	GS Mortgage Securities Corporation, Series 2014-GC24-XA	0.85% (b)(i)	09/10/2047	73,241
32,333,449	GS Mortgage Securities Corporation, Series 2015-GC32-XA	0.88% (b)(i)	07/10/2048	827,762
1,518,000	GS Mortgage Securities Corporation, Series 2018-LUAU-E (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.62% (a)	11/15/2032	1,521,176
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.17% (a)	07/15/2031	4,825,986
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.87% (a)	07/15/2031	4,735,245
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	4.00% (a)	07/15/2031	4,431,183
13,059,000	GS Mortgage Securities Corporation, Series 2019-SOHO-E (1 Month LIBOR USD + 1.87%, 1.88% Floor)	1.95% (a)	06/15/2036	12,853,803
8,000,000	GS Mortgage Securities Corporation, Series 2019-SOHO-F (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	06/15/2036	7,321,524
1,802,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% (a)(b)	11/10/2047	1,213,189
8,739,534	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (b)(i)	11/10/2048	253,523
14,624,371	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.90% (b)(i)	05/10/2049	1,019,680
26,111,038	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.34% (b)(i)	10/10/2049	1,355,823
887,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSA	5.07% (a)(b)	03/10/2033	966,415
1,760,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSB	5.07% (a)(b)	03/10/2033	1,855,172
2,391,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSC	5.07% (a)(b)	03/10/2033	2,438,235
2,314,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSD	5.07% (a)(b)	03/10/2033	2,292,217
2,893,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSE	5.07% (a)(b)	03/10/2033	2,799,756
12,284,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.67% (a)	08/15/2032	11,697,462
6,838,000	GS Mortgage Securities Trust, Series 2019-SMP-F (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.17% (a)	08/15/2032	6,383,525
14,505,000	GSCG Trust, Series 2019-600C-E	4.12% (a)(b)	09/06/2034	14,410,929
15,347,000	Hawaii Hotel Trust, Series 2019-MAUI-G (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	05/15/2038	15,321,008
1,056,782	HPLY Trust, Series 2019-HIT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	11/15/2036	1,059,073
1,930,518	HPLY Trust, Series 2019-HIT-E (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.42% (a)	11/15/2036	1,932,172
10,531,207	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2036	10,354,714
3,830,371	IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	06/15/2034	3,803,262
214,754	IMT Trust, Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.92% (a)	06/15/2034	214,253



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,339,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2014-C20-B	4.40% (b)	07/15/2047	6,811,110
16,624,424	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	1.07% (b)(i)	01/15/2049	572,429
291,022	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	06/15/2032	290,567
4,932,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-C (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	06/15/2032	4,946,588
690,400	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.17% (a)	06/15/2032	692,877
1,826,400	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.07% (a)	06/15/2035	1,834,957
905,556	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2006-LDP9-AMS	5.34%	05/15/2047	727,628
35,663,989	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.81% (b)(i)	12/15/2049	834,555
3,776,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WIKI-E	4.14% (a)(b)	10/05/2031	3,715,675
336,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-CFX	4.95% (a)	07/05/2033	353,859
5,245,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(b)	07/05/2033	5,422,033
1,712,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.07% (a)	07/15/2036	1,696,606
4,216,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	4,280,775
4,314,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.60% (a)(b)	05/05/2032	4,392,450
5,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.60% (a)(b)	05/05/2032	4,988,753
5,287,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.60% (a)(b)	05/05/2032	4,830,573
5,775,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% (a)(b)	05/05/2032	4,995,704
11,575,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	11,703,761
5,106,712	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.96% (b)(i)	02/15/2047	89,221
500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.63% (b)	09/15/2047	519,951
4,240,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (a)(b)	09/15/2047	4,289,862
17,931,615	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.99% (b)(i)	11/15/2047	434,883
1,303,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.52% (b)	01/15/2048	1,360,721
5,287,890	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (a)(b)	02/15/2048	4,729,157
18,392,537	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.79% (b)(i)	05/15/2048	402,223
25,619,663	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.65% (b)(i)	07/15/2048	455,231
11,101,429	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.98% (b)(i)	08/15/2048	328,767
17,802,383	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.36% (b)(i)	11/15/2048	534,493
580,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.77% (b)	12/15/2048	618,684

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,040,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-MFP-E (1 Month LIBOR USD + 2.16%, 2.16% Floor)	2.23% (a)	07/15/2036	8,939,916
10,895,525	KKR Industrial Portfolio Trust, Series 2020-AIP-E (1 Month LIBOR USD + 2.63%, 2.63% Floor)	2.70% (a)	03/15/2037	10,940,653
10,000,000	LCCM, Series 2017-LC26-C	4.71% (a)	07/12/2050	10,032,170
1,000,000	LoanCore Issuer Ltd., Series 2018-CRE1-C (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.62% (a)	05/15/2028	1,000,000
1,000,000	LoanCore Issuer Ltd., Series 2018-CRE1-D (1 Month LIBOR USD + 2.95%, 2.95% Floor)	3.02% (a)	05/15/2028	1,004,688
2,000,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.77% (a)	05/15/2036	2,000,018
8,786,390	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.92% (a)(b)(i)	03/10/2049	388,383
80,309,402	LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.14% (a)(b)(i)	03/10/2050	2,246,688
2,512,000	Marathon CRE, Series 2018-FL1-C (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.68% (a)	06/15/2028	2,505,667
15,958,000	MBRT, Series 2019-MBR-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.62% (a)	11/15/2036	15,983,740
5,103,468	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%)	2.87% (a)	08/25/2024	5,113,401
5,150,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.95% (a)	07/16/2036	5,172,763
11,933,000	MFT Trust, Series 2020-ABC-D	3.59% (a)(b)	02/10/2042	11,606,431
3,575,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (a)(b)	02/12/2040	3,284,583
10,600,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% (a)(b)	10/15/2030	9,158,467
3,406,854	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.74% (b)(i)	10/15/2046	36,158
14,562,656	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.46% (b)(i)	02/15/2046	230,472
4,161,229	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14-XA	1.16% (b)(i)	02/15/2047	84,802
500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.68% (b)	10/15/2047	522,256
120,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.61% (b)	02/15/2048	126,166
18,374,034	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.35% (b)(i)	01/15/2049	748,498
5,250,000	Morgan Stanley Capital Trust, Series 2007-T27-C	6.21% (a)(b)	06/11/2042	5,335,610
2,330,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	11/15/2034	2,313,361
8,494,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2034	8,319,253
1,683,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.42% (a)	11/15/2034	1,577,760
2,935,000	Morgan Stanley Capital Trust, Series 2018-SUN-D (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.72% (a)	07/15/2035	2,936,966
2,935,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	07/15/2035	2,899,483
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	713,174
13,327,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	05/15/2036	12,382,454

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,331,000	Morgan Stanley Capital Trust, Series 2019-PLND-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.87% (a)	05/15/2036	1,208,442
2,707,508	Motel 6 Trust, Series 2017-MTL6-D (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	08/15/2034	2,717,024
5,336,278	Motel 6 Trust, Series 2017-MTL6-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.32% (a)	08/15/2034	5,369,352
9,940,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	06/15/2035	8,885,445
8,191,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.62% (a)(b)	01/15/2037	8,517,228
4,742,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.62% (a)(b)	01/15/2037	4,856,410
4,426,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.62% (a)(b)	01/15/2037	4,460,677
4,665,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.36% (a)(b)	12/15/2036	4,673,934
4,414,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK2	3.36% (a)(b)	12/15/2036	4,384,729
2,623,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK3	3.36% (a)(b)	12/15/2036	2,556,204
12,315,000	New York Mortgage Trust, Series 2019-NYT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	12/15/2035	12,197,312
11,000,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	02/15/2036	11,011,704
12,692,899	One Market Plaza Trust, Series 2017-1MKT-E	4.14% (a)	02/10/2032	12,891,429
12,540,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	1.79% (a)	04/15/2036	12,545,363
168,062,650	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(b)(i)	07/15/2041	3,615,902
33,205,580	SLIDE, Series 2018-FUN-XCP	0.00% (a)(b)(i)	12/15/2020	332
459,000	STWD Ltd., Series 2019-FL1-C (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.07% (a)	07/15/2038	460,320
14,307,000	STWD Ltd., Series 2019-FL1-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.47% (a)	07/15/2038	14,285,597
8,426,455	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.33%, 3.18% Floor)	3.41% (a)	11/11/2034	8,309,190
3,870,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	4,239,378
2,034,000	UBS Commercial Mortgage Trust, Series 2017-C1-XB	1.08% (b)(i)	06/15/2050	104,020
1,500,000	UBS Commercial Mortgage Trust, Series 2017-C4-C	4.59% (b)	10/15/2050	1,589,196
79,283,858	UBS Commercial Mortgage Trust, Series 2018-C13-XA	0.91% (b)(i)	10/15/2051	3,401,674
6,009,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.86% (b)	02/15/2051	6,750,873
1,067,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	5.04% (b)	03/15/2051	1,187,653
187,000	UBS Commercial Mortgage Trust, Series 2018-NYCH-G (1 Month LIBOR USD + 4.84%, 4.84% Floor)	4.91% (a)	02/15/2032	175,396
5,893,630	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.73% (a)	09/15/2036	5,790,951
572,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16-D	3.94% (a)	08/15/2050	102,960
540,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	575,919
11,375,931	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	1.03% (b)(i)	02/15/2048	292,570
51,755,132	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	1.04% (b)(i)	09/15/2058	1,649,477
25,556,294	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.80% (b)(i)	07/15/2058	582,027
954,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.87% (b)	01/15/2059	1,018,299

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,626,734	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.78% (b)(i)	03/15/2059	724,330
28,150,457	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.75% (b)(i)	11/15/2049	1,456,505
73,854,938	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.16% (b)(i)	07/15/2050	3,477,600
4,020,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.29% (b)	01/15/2052	4,636,599
71,294,454	Wells Fargo Commercial Mortgage Trust, Series 2020-C57-XA	2.23% (b)(i)	08/15/2053	10,680,651
63,651,878	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.69% (b)(i)	04/15/2054	7,467,848
272,707	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.57% (a)	02/15/2040	276,463
3,111,816	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.18% (b)(i)	03/15/2047	60,351
7,373,356	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.18% (b)(i)	08/15/2047	187,693
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$1,055,574,778)</b>				<b>1,017,059,290</b>
<b>Non-Agency Residential Collateralized Mortgage Obligations - 11.5%</b>				
7,853,725	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2B (1 Month LIBOR USD + 0.12%, 0.12% Floor)	0.21%	11/25/2036	4,162,784
6,167,452	Adjustable Rate Mortgage Trust, Series 2006-1-6A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.35%	03/25/2036	4,397,969
16,015,342	Ajax Mortgage Loan Trust, Series 2019-C-A	3.95% (a)(b)	10/25/2058	16,043,023
7,814,153	Ajax Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(c)	01/25/2061	7,970,553
5,595,903	Alternative Loan Trust, Series 2005-49CB-A6	5.50%	11/25/2035	4,969,118
9,003,011	Alternative Loan Trust, Series 2005-62-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	0.69%	12/25/2035	7,937,864
1,550,692	Alternative Loan Trust, Series 2006-32CB-A21	5.50%	11/25/2036	1,212,685
2,634,093	Alternative Loan Trust, Series 2006-34-A6	6.25%	11/25/2046	2,000,185
6,982,077	Alternative Loan Trust, Series 2006-36T2-1A3	5.75%	12/25/2036	4,501,488
1,794,751	Alternative Loan Trust, Series 2006-J4-2A9	6.00%	07/25/2036	1,463,007
5,581,894	Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28%	03/20/2047	4,827,398
8,486,383	Alternative Loan Trust, Series 2007-12T1-A5	6.00%	06/25/2037	5,979,429
5,339,822	Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	4,235,704
2,572,288	American Home Mortgage Investment Trust, Series 2004-2-M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor, 11.00% Cap)	0.99%	02/25/2044	2,444,331
1,097,000	Angel Oak Mortgage Trust LLC, Series 2020-6-A3	1.78% (a)(b)	05/25/2065	1,106,694
6,308,045	Angel Oak Mortgage Trust, Series 2020-2-A1A	2.53% (a)(b)	01/26/2065	6,424,816
7,383,648	Angel Oak Mortgage Trust, Series 2020-4-A1	1.47% (a)(b)	06/25/2065	7,433,762
2,421,712	Arroyo Mortgage Trust, Series 2019-1-A1	3.81% (a)(b)	01/25/2049	2,469,170
1,447,679	Arroyo Mortgage Trust, Series 2019-2-A2	3.50% (a)(b)	04/25/2049	1,471,806
10,375,379	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	10/25/2048	10,532,256
1,455,170	Banc of America Funding Corporation, Series 2006-7-T2A1	5.88% (b)	10/25/2036	1,435,134
10,105,381	Banc of America Funding Corporation, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.31% (a)(k)	09/29/2036	9,681,826
2,927,433	Banc of America Funding Corporation, Series 2015-R2-9A2	0.35% (a)(d)	03/27/2036	2,910,118
1,538,650	Banc of America Mortgage Securities Trust, Series 2005-I-2A5	2.93% (b)	10/25/2035	1,570,321
3,767,447	Banc of America Mortgage Securities Trust, Series 2007-3-1A1	6.00%	09/25/2037	3,800,568
8,744,846	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% (a)(c)	06/28/2034	8,921,588
2,114,881	Bayview Opportunity Master Fund Trust, Series 2020-RN1-A1	3.23% (a)(c)	02/28/2035	2,112,317
7,619,646	BCAP LLC Trust, Series 2009-RR4-7A2	6.00% (a)(b)	03/26/2037	4,663,171
1,644,660	BCAP LLC Trust, Series 2012-RR1-3A4	5.50% (a)(b)	10/26/2035	1,428,501

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,064,157	Bellemeade Ltd., Series 2018-3A-M1B (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.94% (a)	10/25/2028	1,067,543
1,762,845	BRAVO Residential Funding Trust, Series 2019-NQM1-A2	2.89% (a)(b)	07/25/2059	1,781,240
28,317,616	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(c)	04/01/2069	28,329,736
11,286,052	CHL Mortgage Pass-Through Trust, Series 2006-20-1A18 (1 Month LIBOR USD + 0.65%, 0.65% Floor, 6.00% Cap)	0.74%	02/25/2037	5,334,923
23,669,740	Citigroup Mortgage Loan Trust, Series 2018-A-A1	4.00% (a)(b)	01/25/2068	23,715,157
4,013,649	Citigroup Mortgage Loan Trust, Series 2019-B-A1	3.26% (a)(b)	04/25/2066	4,051,942
8,392,661	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(c)	09/25/2059	8,429,481
28,679,621	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (a)(c)	11/25/2070	28,791,569
7,464,792	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% (a)(b)	05/25/2060	7,541,157
906,523	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	900,569
704,188	COLT Mortgage Loan Trust, Series 2020-3-A3	2.38% (a)(b)	04/27/2065	712,184
8,250,196	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (a)(b)	05/25/2065	8,249,569
421,324	Countrywide Alternative Loan Trust, Series 2005-23CB-A15	5.50%	07/25/2035	405,168
1,499,379	Countrywide Alternative Loan Trust, Series 2005-28CB-1A6	5.50%	08/25/2035	1,499,915
1,764,942	Countrywide Alternative Loan Trust, Series 2006-J6-A5	6.00%	09/25/2036	1,316,042
363,332	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	305,616
12,510,797	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	8,391,171
1,028,441	Countrywide Home Loans, Series 2005-10-A2	5.50%	05/25/2035	994,954
649,658	Countrywide Home Loans, Series 2007-14-A15	6.50%	09/25/2037	516,071
2,452	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1	4.50%	12/25/2019	739
1,679,126	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	1,598,815
60,091	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5	6.00%	12/25/2035	58,457
685,292	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	546,468
757,681	Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5	2.61% (a)(b)	07/27/2036	747,901
140,515	Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9	3.12% (a)(b)	11/27/2037	141,576
4,195,140	Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1	3.39% (a)(c)	02/25/2024	4,207,536
986,102	Credit Suisse Mortgage Capital Certificates, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	986,798
57,043,490	CSMC Trust, Series 2019-RP10-A1	3.02% (a)(b)	12/26/2059	57,422,773
22,184,384	CSMC Trust, Series 2019-RPL9-A1	2.98% (a)(b)	10/27/2059	22,382,447
3,472,937	CSMC Trust, Series 2020-BPL2-A1	3.45% (a)	03/25/2026	3,472,147
9,472,690	CSMC Trust, Series 2020-RPL2-A12	3.44% (a)(b)	02/25/2060	9,582,877
7,091,438	CSMC Trust, Series 2020-RPL3-A1	2.69% (a)(b)	03/25/2060	7,191,034
11,538,034	CSMC Trust, Series 2020-SPT1-A1	1.62% (a)(c)	04/25/2065	11,608,132
7,896,241	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.35%	12/25/2036	3,758,068
5,239,646	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	0.47%	12/25/2036	2,519,568
473,761	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (a)(b)	07/27/2037	450,484
558,201	Deutsche Securities, Inc., Series 2006-AB4-A1A	6.01% (b)	10/25/2036	551,326
1,063,910	GCAT LLC, Series 2020-2-A1	3.72% (a)(c)	06/25/2025	1,068,080
8,071,546	GCAT LLC, Series 2020-3-A1	2.98% (a)(c)	09/25/2025	8,151,766



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,335,367	GCAT LLC, Series 2020-4-A1	2.61% (a)(c)	12/25/2025	23,476,250
10,231,869	GCAT LLC, Series 2020-NQM2-A1	1.56% (a)(c)	04/25/2065	10,292,641
3,104,601	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (a)(b)	01/25/2059	3,149,780
6,109,254	GSAA Home Equity Trust, Series 2006-19-A3A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.57%	12/25/2036	3,186,175
408,730	GSR Mortgage Loan Trust, Series 2006-2F-3A4	6.00%	02/25/2036	288,530
3,064,913	HarborView Mortgage Loan Trust, Series 2006-1-2A1A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.57%	03/19/2036	3,050,453
1,052,664	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.27%, 0.27% Floor, 11.50% Cap)	0.36%	02/25/2037	993,060
997,679	IndyMac Mortgage Loan Trust, Series 2006-AR5-2A1	3.19% (b)	05/25/2036	1,017,638
36,087,650	JP Morgan Alternative Loan Trust, Series 2005-S1-1A4	6.00%	12/25/2035	21,565,662
5,524,491	JP Morgan Alternative Loan Trust, Series 2007-S1-A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor, 11.50% Cap)	0.43%	04/25/2047	5,433,769
13,286,663	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.59%	07/25/2036	7,961,267
6,742,470	JP Morgan Resecuritization Trust, Series 2014-4-1C	0.00% (a)(b)	01/26/2036	2,696,061
16,736,376	Legacy Mortgage Asset Trust, Series 2019-GS3-A1	3.75% (a)(c)	04/25/2059	16,892,315
11,222,459	Legacy Mortgage Asset Trust, Series 2019-GS4-A1	3.44% (a)(c)	05/25/2059	11,255,846
994,295	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(c)	05/25/2059	999,073
4,503,308	Legacy Mortgage Asset Trust, Series 2019-GS6-A1	3.00% (a)(c)	06/25/2059	4,520,931
22,884,754	Legacy Mortgage Asset Trust, Series 2020-GS3-A1	3.25% (a)(c)	05/25/2060	23,047,455
8,352,460	Legacy Mortgage Asset Trust, Series 2020-GS4-A1	3.25% (a)(c)	02/25/2060	8,414,913
5,179,589	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (a)(c)	01/25/2060	5,228,802
16,228,286	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (a)(c)	07/25/2061	16,203,923
232,028	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	177,862
12,148,869	Lehman XS Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.34%	08/25/2047	11,356,047
21,151,135	Lehman XS Trust, Series 2007-4N-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.33%	03/25/2047	20,786,477
10,000,000	LHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (a)(b)	09/25/2026	9,994,473
18,673,599	Long Beach Mortgage Loan Trust, Series 2006-11-2A2 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	0.19%	12/25/2036	9,421,542
10,621,112	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.47%	03/25/2046	5,186,946
91,270	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.50% (b)	04/25/2036	65,715
2,303,610	MASTR Adjustable Rate Mortgages Trust, Series 2006-OA2-4A1A (12 Month US Treasury Average + 0.85%, 0.85% Floor)	0.97%	12/25/2046	2,112,198
380,982	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A6	6.00%	03/25/2037	233,618
1,297,079	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	793,433
38,996,811	Merrill Lynch Mortgage Investors Trust, Series 2006-RM2-A1A (1 Month LIBOR USD + 0.37%, 0.37% Floor)	0.46%	05/25/2037	15,717,540
4,929,104	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2A (1 Month LIBOR USD + 0.12%, 0.12% Floor)	0.21%	02/25/2037	2,116,743
7,621,855	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2B (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.30%	02/25/2037	3,350,999
256,740	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.49% (b)	02/25/2036	205,059
826,269	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	837,311
18,331,857	New Residential Mortgage Loan Trust, Series 2020-RPL2-A1	3.58% (a)(b)	08/25/2025	18,699,702



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
25,000,000	New York Mortgage Trust, Series 2021-BPL1-A1	2.24% (a)(c)	05/25/2026	24,996,255
5,602,281	Nomura Resecuritization Trust, Series 2015-8R-4A4	1.46% (a)(b)	11/25/2047	4,927,771
23,938,268	NYMT Loan Trust, Series 2020-SP2-A1	2.94% (a)(b)	10/25/2060	24,102,154
1,059,062	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(b)	05/25/2060	1,077,225
12,901,019	Pretium Mortgage Credit Partners LLC, Series 2020-NPL3-A1	3.10% (a)(c)	06/27/2060	13,039,739
4,305,638	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(c)	09/27/2060	4,308,992
4,858,000	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (a)(c)	06/27/2060	4,888,358
40,000,000	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(c)	02/25/2061	40,261,040
4,731,506	PRPM LLC, Series 2019-GS1-A1	3.50% (a)(b)	10/25/2024	4,761,400
10,455,462	PRPM LLC, Series 2020-1A-A1	2.98% (a)(c)	02/25/2025	10,512,535
8,488,589	PRPM LLC, Series 2020-3-A1	2.86% (a)(c)	09/25/2025	8,542,149
28,291,271	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	28,369,892
11,027,334	PRPM LLC, Series 2021-4-A1	1.87% (a)(c)	04/25/2026	11,022,088
1,837,421	Radnor Ltd., Series 2019-2-M1A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.29% (a)	06/25/2029	1,837,497
1,941,301	RALI Trust, Series 2007-QS4-3A4	6.00%	03/25/2037	1,867,751
2,417,396	RALI Trust, Series 2007-QS4-3A9	6.00%	03/25/2037	2,325,514
1,593,548	RALI Trust, Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	06/25/2037	1,198,108
899,499	RBSP Resecuritization Trust , Series 2009-2-3A2 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.59% (a)	04/26/2035	826,101
724,333	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	711,914
1,008,443	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	992,153
729,345	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	462,300
5,436,363	Residential Mortgage Loan Trust, Series 2007-S1-A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	01/25/2037	4,328,982
6,664,755	Securitized Asset Backed Receivables LLC Trust, Series 2006-WM3-A1 (1 Month LIBOR USD + 0.05%, 0.05% Floor)	0.14%	10/25/2036	3,024,175
2,655,120	Soundview Home Loan Trust, Series 2007-OPT3-2A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	08/25/2037	2,600,941
17,849,077	Specialty Underwriting & Residential Finance Trust, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.37%	09/25/2037	17,037,062
2,040,986	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.14% (b)	12/25/2035	1,966,729
40,000,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% (a)(c)	03/25/2023	40,249,768
9,022,398	VCAT LLC, Series 2020-NPL1-A1	3.67% (a)(c)	08/25/2050	9,075,097
24,908,569	VCAT LLC, Series 2021-NPL1-A1	2.29% (a)(c)	12/26/2050	24,998,813
6,528,664	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	6,785,386
4,573,972	Velocity Commercial Capital Loan Trust, Series 2020-1-M2	2.98% (a)(b)	02/25/2050	4,648,278
2,993,744	Velocity Commercial Capital Loan Trust, Series 2021-1-M2	2.26% (a)(b)	05/25/2051	2,987,262
7,159,976	Verus Securitization Trust, Series 2020-4-A1	1.50% (a)(c)	05/25/2065	7,210,113
787,661	Verus Securitization Trust, Series 2020-4-A3	2.32% (a)(c)	05/25/2065	800,175
1,500,000	Verus Securitization Trust, Series 2020-INV1-A2	3.04% (a)(b)	03/25/2060	1,550,455
9,796,976	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (a)(c)	08/25/2050	9,842,737
7,727,530	Verus Securitization Trust, Series 2021-R1-A3	1.26% (a)(b)	10/25/2063	7,724,683
6,324,106	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(c)	05/25/2051	6,334,762
12,712,018	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(c)	02/27/2051	12,725,484

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,943,872	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(c)	03/27/2051	4,951,437
3,890,969	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(c)	04/25/2051	3,895,599
25,883,299	VOLT LLC, Series 2021-NPL8-A1	2.12% (a)(c)	04/25/2051	25,970,637
7,255,026	WaMu Asset-Backed Certificates Trust, Series 2006-HE5-2A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.27%	10/25/2036	3,817,664
2,664,393	WaMu Asset-Backed Certificates Trust, Series 2006-HE5-2A3 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.32%	10/25/2036	1,415,220
4,750,098	WaMu Mortgage Pass-Through Certificates Trust, Series 2005-AR4-A5	2.85% (b)	04/25/2035	4,799,507
13,888,151	WaMu Mortgage Pass-Through Certificates Trust, Series 2006-AR18-1A1	2.56% (b)	01/25/2037	13,864,681
1,518,658	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-8-2CB3 (1 Month LIBOR USD + 0.41%, 0.41% Floor, 5.50% Cap)	0.50%	10/25/2035	1,411,773
102,462	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-1A5	6.00%	07/25/2036	96,284
4,158,404	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-2A1	3.08% (b)	09/25/2036	4,011,563
811,794	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	806,395
3,448,538	Wells Fargo Mortgage Backed Securities Trust, Series 2007-15-A1	6.00%	11/25/2037	3,451,190
11,901,107	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR6-A2	2.92% (b)	10/25/2037	11,683,329
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,111,982,305)</b>				<b>1,112,715,911</b>
<b>US Corporate Bonds - 4.6%</b>				
8,870,000	AbbVie, Inc.	2.30%	11/21/2022	9,106,224
5,934,000	American Express Company (3 Month LIBOR USD + 0.65%)	0.79%	02/27/2023	5,983,841
5,595,000	American Tower Corporation	2.40%	03/15/2025	5,851,180
270,000	Amgen, Inc.	2.70%	05/01/2022	273,725
4,225,000	Amgen, Inc.	2.65%	05/11/2022	4,297,598
4,605,000	Amgen, Inc.	3.63%	05/15/2022	4,688,882
3,330,000	Anthem, Inc.	3.30%	01/15/2023	3,475,161
5,270,000	Anthem, Inc.	3.50%	08/15/2024	5,678,848
5,495,000	AT&T, Inc.	4.45%	04/01/2024	6,003,686
9,055,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.74% (a)	05/24/2024	9,132,601
2,450,000	Atmos Energy Corporation	0.63%	03/09/2023	2,450,831
8,765,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	0.92%	03/05/2024	8,847,569
3,925,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.72%	04/22/2025	3,951,168
5,870,000	Boeing Company	4.51%	05/01/2023	6,259,887
2,620,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	2,620,007
1,887,000	Capital One Financial Corporation	3.20%	01/30/2023	1,965,220
3,775,000	Capital One Financial Corporation	3.90%	01/29/2024	4,075,456
7,080,000	Cardinal Health, Inc.	2.62%	06/15/2022	7,223,996
1,550,000	Cardinal Health, Inc.	3.08%	06/15/2024	1,645,111
5,761,000	Carrier Global Corporation	2.24%	02/15/2025	5,993,671
2,035,000	Cigna Corporation	0.61%	03/15/2024	2,035,020
5,982,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.16%	06/01/2024	6,076,319

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,425,000	Conagra Brands, Inc.	4.30%	05/01/2024	5,953,847
5,535,000	Dell International LLC	5.45%	06/15/2023	6,006,301
3,950,000	Dollar Tree, Inc.	4.00%	05/15/2025	4,363,801
2,075,000	Dollar Tree, Inc.	3.70%	05/15/2023	2,193,427
590,000	DTE Energy Company	2.25%	11/01/2022	603,490
2,375,000	DTE Energy Company	2.53%	10/01/2024	2,501,739
2,920,000	DTE Energy Company	1.05%	06/01/2025	2,920,586
5,295,000	DuPont de Nemours, Inc.	4.49%	11/15/2025	6,023,701
6,550,000	eBay, Inc.	1.40%	05/10/2026	6,575,701
6,115,000	Entergy Corporation	0.90%	09/15/2025	6,038,920
6,575,000	Equinix, Inc.	1.25%	07/15/2025	6,595,802
5,130,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	5,971,533
6,360,000	Exxon Mobil Corporation	1.57%	04/15/2023	6,503,049
6,064,000	GE Capital International Funding Company Unlimited Company	3.37%	11/15/2025	6,619,578
4,195,000	General Mills, Inc.	3.15%	12/15/2021	4,220,298
2,000,000	General Mills, Inc.	3.70%	10/17/2023	2,140,821
5,165,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	5,968,392
6,045,000	Global Payments, Inc.	1.20%	03/01/2026	5,992,125
5,530,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	6,002,275
5,405,000	HCA, Inc.	5.00%	03/15/2024	5,974,441
5,800,000	Hyundai Capital America	2.85% (a)	11/01/2022	5,966,013
3,940,000	JPMorgan Chase & Company	3.90%	07/15/2025	4,360,021
1,850,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	1,890,394
6,020,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	6,027,217
5,790,000	Kinder Morgan Energy Partners LP	3.95%	09/01/2022	5,976,182
5,580,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	6,054,248
1,870,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	1,874,504
5,085,000	McDonald's Corporation	2.63%	01/15/2022	5,151,057
1,000,000	McDonald's Corporation	3.35%	04/01/2023	1,049,559
6,025,000	Microchip Technology, Inc.	0.97% (a)	02/15/2024	6,024,518
3,363,000	Morgan Stanley (3 Month LIBOR USD + 0.93%)	1.11%	07/22/2022	3,364,748
6,370,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	6,368,038
3,415,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	3,422,958
5,936,000	Mosaic Company	4.25%	11/15/2023	6,377,513
500,000	Mylan, Inc.	3.13% (a)	01/15/2023	518,290
4,190,000	NextEra Energy Capital Holdings, Inc.	0.65%	03/01/2023	4,208,120
4,645,000	Northrop Grumman Corporation	3.25%	08/01/2023	4,914,272
1,103,000	Northrop Grumman Corporation	2.93%	01/15/2025	1,176,494
6,340,000	NVIDIA Corporation	0.58%	06/14/2024	6,343,279
725,000	Omnicom Group, Inc.	3.65%	11/01/2024	787,654
5,440,000	Pacific Gas and Electric Company	1.75%	06/16/2022	5,438,074
675,000	Pacific Gas and Electric Company	1.37%	03/10/2023	675,048
5,695,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	5,995,741
6,005,000	PepsiCo, Inc.	0.75%	05/01/2023	6,058,718
915,000	Phillips 66	3.85%	04/09/2025	1,007,653
2,270,000	Phillips 66	1.30%	02/15/2026	2,270,432

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
295,000	Pioneer Natural Resources Company	0.55%	05/15/2023	295,392
2,550,000	Pioneer Natural Resources Corporation	0.75%	01/15/2024	2,548,861
1,775,000	PNC Bank N.A. (3 Month LIBOR USD + 0.42%)	2.03%	12/09/2022	1,788,034
1,690,000	PNC Bank N.A.	3.25%	06/01/2025	1,838,764
2,500,000	PNC Funding Corporation	3.30%	03/08/2022	2,546,200
3,335,000	Prudential Financial, Inc.	3.50%	05/15/2024	3,612,788
5,765,000	PSEG Power LLC	3.85%	06/01/2023	6,123,224
5,755,000	Republic Services, Inc.	2.50%	08/15/2024	6,043,633
5,985,000	Royalty Pharma PLC	0.75% (a)	09/02/2023	6,005,451
5,640,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	6,073,848
6,010,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	6,292,194
6,050,000	Simon Property Group LP	2.00%	09/13/2024	6,270,386
5,990,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	6,015,108
5,830,000	Southwest Airlines Company	4.75%	05/04/2023	6,256,068
755,000	Synchrony Financial	2.85%	07/25/2022	772,978
1,665,000	Synchrony Financial	4.25%	08/15/2024	1,820,294
5,695,000	Sysco Corporation	5.65%	04/01/2025	6,600,945
4,924,000	Target Corporation	2.90%	01/15/2022	4,996,115
1,025,000	Target Corporation	2.25%	04/15/2025	1,077,285
9,390,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.45% (d)	06/09/2025	9,409,750
3,479,000	Union Pacific Corporation	3.15%	03/01/2024	3,713,751
656,000	Union Pacific Corporation	3.75%	03/15/2024	704,652
3,680,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	3,676,276
3,100,000	Valero Energy Corporation	1.20%	03/15/2024	3,128,752
6,300,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	6,500,908
1,560,000	Viatis, Inc.	1.13% (a)	06/22/2022	1,571,590
5,905,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	6,032,936
5,575,000	Welltower, Inc.	3.63%	03/15/2024	5,980,663
6,295,000	Western Union Company	1.35%	03/15/2026	6,258,484
2,215,000	Williams Companies, Inc.	4.30%	03/04/2024	2,407,273
3,300,000	Williams Companies, Inc.	4.55%	06/24/2024	3,636,838
<b>Total US Corporate Bonds (Cost \$436,923,598)</b>				<b>440,106,014</b>
<b>US Government and Agency Mortgage Backed Obligations - 4.2%</b>				
28,894,830	Federal Home Loan Mortgage Corporation, Pass-Thru, Series K722-X1	1.44% (b)(i)	03/25/2023	455,770
2,185,344	Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.13% Cap)	2.02%	02/01/2043	2,299,298
739,146	Federal Home Loan Mortgage Corporation, Pool G08626	3.00%	02/01/2045	779,057
736,973	Federal Home Loan Mortgage Corporation, Pool G08631	3.00%	03/01/2045	776,816
15,567,821	Federal Home Loan Mortgage Corporation, Pool RB5085	2.00%	11/01/2040	15,835,769
77,624,466	Federal Home Loan Mortgage Corporation, Pool SB8092	1.50%	03/01/2036	78,634,982
47,498,075	Federal Home Loan Mortgage Corporation, Pool SB8093	2.00%	03/01/2036	49,045,707
19,692,182	Federal Home Loan Mortgage Corporation, Pool SB8511	2.00%	05/01/2036	20,388,310

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
403,355	Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap)	6.21% (i)(l)	02/15/2038	78,263
3,099,528	Federal Home Loan Mortgage Corporation, Series 4060-QA	1.50%	09/15/2026	3,126,365
984,310	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	1,031,111
9,920,862	Federal Home Loan Mortgage Corporation, Series 4941-SW	5.78% (d)(i)	12/15/2048	1,913,448
15,391,033	Federal Home Loan Mortgage Corporation, Series 4954-LB	2.50%	02/25/2050	16,065,824
9,256,659	Federal Home Loan Mortgage Corporation, Series 5105-NH	2.00%	02/25/2037	9,505,446
2,244,218	Federal National Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.39% Cap)	2.24%	11/01/2042	2,364,567
3,851,886	Federal National Mortgage Association Pass-Thru, Pool AP7870 (12 Month LIBOR USD + 1.70%, 1.70% Floor, 7.54% Cap)	2.44%	07/01/2042	4,064,935
1,004,520	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	1,054,893
278,379	Federal National Mortgage Association Pass-Thru, Pool MA1200	3.00%	10/01/2032	292,908
1,382,328	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	1,424,785
1,327,738	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.56%, 1.56% Floor, 7.00% Cap)	2.20%	05/01/2045	1,391,816
7,253,453	Federal National Mortgage Association, Pool BM4513 (12 Month LIBOR USD + 1.67%, 1.67% Floor, 7.69% Cap)	2.64%	05/01/2044	7,591,324
1,974,296	Federal National Mortgage Association, Pool CB0302	1.50%	05/01/2036	2,002,285
26,557,698	Federal National Mortgage Association, Pool FM5470	2.00%	01/01/2036	27,449,255
18,639,444	Federal National Mortgage Association, Pool MA4176	2.00%	11/01/2040	18,971,318
1,492,258	Federal National Mortgage Association, Series 2012-32-DA	2.00%	11/25/2026	1,526,951
903,737	Federal National Mortgage Association, Series 2013-40-KP	3.50%	04/25/2042	920,576
110,699	Federal National Mortgage Association, Series 2015-59-A	3.00%	06/25/2041	110,637
1,723,439	Federal National Mortgage Association, Series 2015-9-HA	3.00%	01/25/2045	1,830,839
2,529,573	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	2,617,999
26,011	Federal National Mortgage Association, Series 2017-13-ML	3.00%	08/25/2041	25,978
10,791,649	Federal National Mortgage Association, Series 2019-25-SB (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.96% (i)(l)	06/25/2049	2,013,159
7,583,566	Federal National Mortgage Association, Series 2020-39-MH	3.00%	06/25/2040	7,993,330
25,918,350	Federal National Mortgage Association, Series 2020-45-JL	3.00%	07/25/2040	27,322,404
10,524,807	Federal National Mortgage Association, Series 2020-59-MK	3.00%	08/25/2040	11,095,944
23,246,076	Federal National Mortgage Association, Series 2020-M49-1A1	1.30% (b)	11/25/2030	23,330,538
9,306,344	Federal National Mortgage Association, Series 2021-21-GL	2.00%	07/25/2043	9,518,843
8,891,188	Federal National Mortgage Association, Series 2021-21-HG	2.00%	11/25/2047	9,091,999
13,910,917	Federal National Mortgage Association, Series 2021-29-CG	1.25%	05/25/2041	13,953,698
19,393,737	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	19,915,751
3,577,279	Government National Mortgage Association, Series 2016-136-UD	3.00%	04/20/2045	3,617,218
452,567	Government National Mortgage Association, Series 2017-4-NC	3.00%	10/20/2045	457,161
7,846,924	Government National Mortgage Association, Series 2019-56-SE (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	6.01% (i)(l)	05/20/2049	1,372,968
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$405,553,081)</b>				<b>403,260,245</b>
<b>US Government and Agency Obligations - 16.0%</b>				
279,200,000	United States Treasury Notes	0.38%	03/31/2022	279,821,217
311,300,000	United States Treasury Notes	0.13%	11/30/2022	311,154,078
389,750,000	United States Treasury Notes	0.13%	05/15/2023	389,072,505
328,510,000	United States Treasury Notes	0.13%	12/15/2023	326,841,787
234,930,000	United States Treasury Notes	0.25%	06/15/2024	233,507,572
<b>Total US Government and Agency Obligations (Cost \$1,541,898,327)</b>				<b>1,540,397,159</b>

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Affiliated Mutual Funds - 2.1%</b>				
19,895,522	DoubleLine Ultra Short Bond Fund (Class I)			200,148,954
<b>Total Affiliated Mutual Funds</b> (Cost \$199,501,692)				200,148,954
<b>Common Stocks - 0.0%</b>				
58,790	Foresight Equity (e)(m)			1,171,687
39,482	McDermott International Ltd. (m)			19,346
<b>Total Common Stocks</b> (Cost \$989,313)				1,191,033
<b>Warrants - 0.0%</b>				
29,232	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (e)(m)			—
<b>Total Warrants</b> (Cost \$—)				—
<b>Repurchase Agreements - 0.2%</b>				
24,051,748	Credit Suisse Freedom Mortgage (1 Month LIBOR USD + 2.75%, 0.5% LIBOR Floor) (Collateralized by Agency Mortgage Obligations, Value \$111,230,211)	3.25% (e)	03/01/2023	24,051,749
<b>Total Repurchase Agreements</b> (Cost \$24,052,406)				24,051,749
<b>Short Term Investments - 3.8%</b>				
120,768,121	First American Government Obligations Fund - Class U	0.03% (n)		120,768,121
120,768,122	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (n)		120,768,122
120,768,121	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (n)		120,768,121
<b>Total Short Term Investments</b> (Cost \$362,304,364)				362,304,364
<b>Total Investments - 84.8%</b> (Cost \$8,194,036,395)				8,167,978,432
Other Assets in Excess of Liabilities - 15.2%				1,459,590,014
<b>NET ASSETS - 100.0%</b>				<b>\$ 9,627,568,446</b>



- (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) 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) 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) Value determined using significant unobservable inputs.
  - (f) Perpetual Maturity
  - (g) Unfunded or partially unfunded loan commitment. At period end, the value of these securities amounted to \$342,516 or 0.0% of net assets.
  - (h) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
  - (i) Interest only security
  - (j) Principal 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) 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.
  - (m) Non-income producing security
  - (n) Seven-day yield as of period end
  - (o) The final coupon rate has not been established 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	16.0%
Collateralized Loan Obligations	13.3%
Non-Agency Residential Collateralized Mortgage Obligations	11.5%
Non-Agency Commercial Mortgage Backed Obligations	10.6%
Asset Backed Obligations	6.2%
Bank Loans	5.9%
Foreign Corporate Bonds	5.7%
US Corporate Bonds	4.6%
US Government and Agency Mortgage Backed Obligations	4.2%
Short Term Investments	3.8%
Affiliated Mutual Funds	2.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.7%
Repurchase Agreements	0.2%
Common Stocks	0.0% (p)
Warrants	0.0% (p)
Other Assets and Liabilities	15.2%
	<u>100.0%</u>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

US Government and Agency Obligations	16.0%
Collateralized Loan Obligations	13.3%
Non-Agency Residential Collateralized Mortgage Obligations	11.5%
Non-Agency Commercial Mortgage Backed Obligations	10.6%
Asset Backed Obligations	6.2%
US Government and Agency Mortgage Backed Obligations	4.2%
Short Term Investments	3.8%
Banking	3.6%
Affiliated Mutual Funds	2.1%
Utilities	1.4%
Energy	1.0%
Pharmaceuticals	0.9%
Business Equipment and Services	0.8%
Media	0.8%
Telecommunications	0.8%
Healthcare	0.8%
Electronics/Electric	0.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.7%
Technology	0.6%
Food Products	0.6%
Chemicals/Plastics	0.5%
Transportation	0.5%
Food Service	0.4%
Aerospace & Defense	0.3%
Insurance	0.3%
Automotive	0.2%
Repurchase Agreement	0.2%
Leisure	0.2%
Containers and Glass Products	0.2%
Finance	0.2%
Building and Development (including Steel/Metals)	0.2%
Retailers (other than Food/Drug)	0.2%
Commercial Services	0.1%
Real Estate	0.1%
Hotels/Motels/Inns and Casinos	0.1%
Chemical Products	0.1%
Environmental Control	0.1%
Beverage and Tobacco	0.1%
Diversified Manufacturing	0.1%
Industrial Equipment	0.1%
Mining	0.1%
Food/Drug Retailers	0.0% (p)
Financial Intermediaries	0.0% (p)
Conglomerates	0.0% (p)
Pulp & Paper	0.0% (p)

Consumer Products	0.0% (p)
Construction	0.0% (p)
Other Assets and Liabilities	15.2%
	<u>100.0%</u>

(p) 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 <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	07/01/2021	100,000,000	\$47,305,714
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	07/22/2021	100,000,000	43,297,772
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	07/29/2021	100,000,000	43,244,694
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	07/20/2021	100,000,000	41,631,102
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	07/14/2021	100,000,000	41,492,165
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	07/13/2021	100,000,000	41,038,847
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	07/07/2021	100,000,000	37,836,454
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	08/10/2021	100,000,000	35,669,863
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	07/27/2021	100,000,000	35,328,468
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	07/28/2021	100,000,000	34,685,612
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	08/11/2021	100,000,000	34,233,262
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	07/15/2021	80,000,000	33,136,580
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	08/12/2021	100,000,000	32,969,352
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	09/28/2021	100,000,000	31,482,589
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	09/02/2021	100,000,000	31,044,025
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	08/19/2021	100,000,000	30,931,406
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	09/14/2021	100,000,000	30,332,421
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	10/12/2021	100,000,000	30,028,613
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/16/2021	100,000,000	28,549,607
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	10/13/2021	100,000,000	28,464,268
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	09/15/2021	100,000,000	28,290,442
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/02/2021	100,000,000	28,241,451
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	11/10/2021	100,000,000	27,852,911
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	10/20/2021	100,000,000	27,452,957
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	09/21/2021	100,000,000	27,450,392

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 <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	09/29/2021	100,000,000	\$26,897,016
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	09/01/2021	100,000,000	26,648,322
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/19/2021	100,000,000	26,512,851
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	11/11/2021	100,000,000	25,615,832
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	09/07/2021	100,000,000	25,151,430
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	10/07/2021	80,000,000	25,000,515
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	11/18/2021	100,000,000	22,340,052
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/23/2021	100,000,000	20,980,719
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	12/01/2021	100,000,000	20,955,525
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	12/15/2021	100,000,000	19,625,021
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	12/02/2021	100,000,000	19,209,204
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	12/09/2021	100,000,000	18,912,282
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/14/2021	100,000,000	18,382,277
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/30/2021	100,000,000	18,165,059
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	12/28/2021	100,000,000	17,359,068
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	12/07/2021	100,000,000	17,058,478
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	12/29/2021	100,000,000	16,798,655
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	12/16/2021	100,000,000	16,704,234
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	01/11/2022	100,000,000	16,418,484
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/23/2021	100,000,000	16,339,476
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	12/22/2021	100,000,000	16,249,338
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/21/2021	100,000,000	15,972,347
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/30/2021	100,000,000	15,705,312
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	01/25/2022	100,000,000	14,759,839
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/27/2022	100,000,000	14,595,672
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	02/15/2022	100,000,000	12,124,670



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 <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	03/15/2022	100,000,000	\$11,653,701
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	08/26/2021	35,000,000	11,010,688
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	11/17/2021	50,000,000	11,000,520
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	03/22/2022	100,000,000	10,751,637
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	04/20/2022	100,000,000	10,131,421
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	03/30/2022	100,000,000	9,852,665
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	05/05/2022	100,000,000	9,596,829
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	05/24/2022	100,000,000	9,108,911
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/27/2021	50,000,000	8,396,711
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	04/05/2022	100,000,000	8,207,679
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/12/2022	100,000,000	8,037,075
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	04/26/2022	100,000,000	8,011,329
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	04/07/2022	100,000,000	7,072,210
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/19/2022	100,000,000	6,929,393
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	05/11/2022	100,000,000	5,505,530
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	06/01/2022	100,000,000	5,054,410
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	06/07/2022	100,000,000	4,899,211
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	05/26/2022	100,000,000	4,737,164
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/28/2022	100,000,000	4,626,999
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	05/03/2022	100,000,000	4,118,264
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	06/09/2022	100,000,000	3,797,243
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	05/25/2022	100,000,000	3,556,999
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/31/2022	100,000,000	3,222,200
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	06/14/2022	100,000,000	1,634,070
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	06/30/2022	100,000,000	1,494,744
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Bank of America Merrill Lynch	Long	0.38%	Termination	06/21/2022	100,000,000	1,438,443

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 <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	05/12/2022	100,000,000	\$ 1,300,490
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	07/20/2022	100,000,000	1,176,011
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	06/23/2022	100,000,000	839,673
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	06/28/2022	50,000,000	817,035
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	BNP Paribas	Long	0.39%	Termination	07/06/2022	100,000,000	805,473
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	07/12/2021	62,000,000	548,090
Shiller Barclays CAPE® US Sector ER II USD Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	07/14/2022	100,000,000	(207,155)
							<u>\$1,535,598,308</u>

<sup>(1)</sup> 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 June 30, 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 June 30, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at June 30, 2021	Value at June 30, 2021	Change in Unrealized for the Period Ended June 30, 2021	Dividend Income Earned for the Period Ended June 30, 2021	Net Realized Gain (Loss) for the Period Ended June 30, 2021
DoubleLine Ultra Short Bond Fund (Class I)	\$199,949,999	\$—	\$—	19,895,522	\$200,148,954	\$198,955	\$101,224	\$—

## DoubleLine Flexible Income Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 6.1%</b>				
1,250,000	Affirm Asset Securitization Trust, Series 2020-A-C	6.23% (a)	02/18/2025	1,285,130
650,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-E	4.13% (a)	03/20/2028	650,941
513,000	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-C	3.77% (a)	03/15/2027	521,244
2,106,563	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	2,130,891
1,404,375	CAL Funding IV Ltd., Series 2020-1A-B	3.50% (a)	09/25/2045	1,432,110
2,711,720	Castlelake Aircraft Securitization Trust, Series 2018-1-B	5.30% (a)	06/15/2043	2,555,558
2,675,386	Castlelake Aircraft Securitization Trust, Series 2019-1A-C	6.90% (a)(e)	04/15/2039	2,181,638
1,391,024	CPS Auto Receivables Trust, Series 2016-A-E	7.65% (a)	12/15/2021	1,395,101
2,335,006	Diamond Resorts Owner Trust, Series 2021-1A-D	3.83% (a)	11/21/2033	2,378,914
6,250,000	ExteNet Issuer LLC, Series 2019-1A-C	5.22% (a)	07/26/2049	6,506,753
1,575,960	GAIA Aviation Ltd., Series 2019-1-C	7.00% (a)(b)(e)	12/15/2044	1,264,549
1,971,016	Horizon Aircraft Finance Ltd., Series 2019-1-C	6.90% (a)(e)	07/15/2039	1,582,357
5,096,154	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	5,483,746
1,930,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	2,069,334
1,134,247	JOL Air Ltd., Series 2019-1-B	4.95% (a)	04/15/2044	1,069,072
1,400,000	Loanpal Solar Loan Ltd., Series 2021-1GS-C	3.50% (a)	01/20/2048	1,324,501
3,326,154	Mosaic Solar Loan Trust, Series 2018-1A-C	0.00% (a)(c)	06/22/2043	3,159,257
1,875,000	Mosaic Solar Loan Trust, Series 2020-1A-C	4.47% (a)	04/20/2046	1,911,396
1,400,000	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	1,447,692
5,000,000	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	4,968,060
500,000	SoFi Consumer Loan Program LLC, Series 2019-3-C	3.35% (a)	05/25/2028	512,470
40,479	SoFi Consumer Loan Program LLC, Series 2017-5-A2	2.78% (a)	09/25/2026	40,555
92,000	SoFi Professional Loan Program, Series 2018-C-R1	0.01% (a)(e)(p)	01/25/2048	2,227,414
560,993	Springleaf Funding Trust, Series 2017-AA-A	2.68% (a)	07/15/2030	562,290
2,880,000	Taco Bell Funding LLC, Series 2016-1A-A2II	4.38% (a)	05/25/2046	2,908,261
2,789,459	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	2,815,296
2,325,164	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	2,384,720
4,836,000	US Auto Funding LLC, Series 2019-1A-D	8.06% (a)	11/15/2025	5,051,819
4,748,448	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	5,175,593
8,885,297	Wave LLC, Series 2019-1-C	6.41% (a)(e)	09/15/2044	7,141,850
1,239,306	Willis Engine Structured Trust, Series 2018-A-A	4.75% (a)(b)	09/15/2043	1,227,672
3,709,451	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	3,681,909
<b>Total Asset Backed Obligations (Cost \$80,667,650)</b>				<b>79,048,093</b>
<b>Bank Loans - 8.6%</b>				
297,739	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	11/19/2026	294,157
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	234,858
461,974	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	02/27/2025	459,794
173,684	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/16/2027	172,074

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
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	115,639
705,000	ADMI Corporation, Senior Secured First Lien Term Loan	4.25% (d)	12/23/2027	705,004
75,000	Aegion Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/17/2028	75,938
225,363	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.88%	01/05/2026	224,377
255,731	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	04/22/2024	252,578
422,966	Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	08/01/2025	424,552
715,000	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	02/04/2028	712,716
693,877	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	695,611
70,000	Alliant Holdings Intermediate LLC, Senior Secured First Lien	4.25% (d)	11/06/2027	70,209
403,194	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.34%	05/09/2025	399,465
505,625	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/12/2028	507,665
172,237	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	169,810
60,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	60,769
695,000	Alpha 3 B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/17/2028	692,251
346,498	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	07/31/2024	343,033
469,111	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/01/2027	469,170
153,450	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/29/2027	147,050
74,219	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	04/28/2023	72,567
74,631	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.07%	12/15/2023	72,980
74,813	American Residential Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/15/2027	74,813
	American Tire Distributors, Inc., Senior Secured First Lien Term Loan			
180,438	(1 Month LIBOR USD + 7.50%, 1.00% Floor) (1 Month LIBOR USD + 5.50% + 1.50% PIK)	8.50%	09/02/2024	180,845
20,205	(3 Month LIBOR USD + 7.50%, 1.00% Floor) (3 Month LIBOR USD + 5.50% + 1.50% PIK)	8.50%	09/02/2024	20,250
165,000	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	164,974
24,938	AmWINS Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	02/22/2028	24,810
	Applied Systems, Inc., Senior Secured First Lien Term Loan			
989	(Prime Rate + 2.25%, 0.50% Floor)	5.50%	09/19/2024	988
448,646	(3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	09/19/2024	448,256
700,000	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/06/2027	699,174

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	139,335
245,000	Artera Services LLC, Senior Secured First Lien Term Loan	4.50% (d)	03/06/2025	244,465
401,877	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	07/12/2024	402,086
701,491	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	02/12/2027	698,717
268,414	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	11/03/2023	267,324
20,744	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	11/04/2024	20,549
279,300	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/23/2026	276,464
145,000	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	07/30/2027	143,520
50,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.35%	01/31/2028	50,469
195,000	At Home Group, Inc., Senior Secured First Lien Term Loan	4.75% (d)	06/25/2028	195,488
245,499	Athenahealth, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.41%	02/11/2026	246,497
355,000	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	05/08/2028	350,044
105,000	Autokiniton US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.50% Floor)	5.00%	04/06/2028	105,952
105,238	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 1.00% Floor)	3.00%	11/21/2024	105,480
144,638	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.00% Floor)	3.25%	11/08/2027	144,863
255,000	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.07%	12/15/2027	255,956
147,992	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.32%	12/15/2027	148,624
202,830	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan	4.25% (d)	07/15/2028	201,816
47,170	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan	4.25% (d)	07/15/2028	46,934
703,864	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.69%	07/24/2026	700,784
101,140	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/02/2025	100,818
469,661	Bioscrip, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/06/2026	470,542
343,505	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	06/16/2025	340,118
765,000	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/05/2028	762,896
238,872	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	10/02/2025	237,804
302,932	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	298,435
227,554	Brazos Delaware LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.09%	05/21/2025	222,536
250,232	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/28/2024	210,272

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
705,000	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	08/01/2025	699,074
700,000	Brown Group Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	06/07/2028	697,200
148,875	BY Crown Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/02/2026	149,061
129,350	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	129,576
272,885	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	12/23/2024	270,875
139,300	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	07/21/2025	139,909
49,250	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	08/12/2026	48,660
142,482	Cambium Learning Group, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	12/18/2025	143,461
339,374	Camelot U.S. Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	10/30/2026	338,356
74,813	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	74,961
84,363	Carnival Corporation, Senior Secured First Lien Term Loan	3.75% (d)	06/30/2025	81,507
432,473	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	3.90%	01/29/2027	427,980
525,000	Cengage Learning, Inc., Senior Secured First Lien Term Loan	5.75% (d)	06/29/2026	526,315
	Cengage Learning, Inc., Senior Secured First Lien Term Loan			
10,107	(2 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	10,136
349,572	(6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	350,572
	Change Healthcare Holdings, Inc., Senior Secured First Lien Term Loan			
186,463	(1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	03/01/2024	186,473
203,383	(3 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	03/01/2024	203,394
199,500	Charter NEX US, Inc., Senior Secured First Lien Term Loan	0.00% (d)	12/01/2027	197,505
712,242	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	06/07/2023	712,392
343,910	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	03/31/2025	340,901
175,893	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/02/2024	175,939
399,295	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	04/30/2026	396,426
116,925	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.69%	08/21/2026	114,294
291,150	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.90%	09/18/2024	280,380
695,000	CNT Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/08/2027	696,140
360,000	Cologix Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	05/01/2028	361,949
25,000	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/15/2028	25,031
94,763	CommerceHub, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/29/2027	95,118



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
281,267	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	278,689
140,000	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/17/2028	140,473
89,100	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	89,323
139,300	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	05/13/2027	139,329
99,529	Constant Contact, Inc., Senior Secured First Lien Term Loan	4.75% (d)(g)	02/10/2028	99,405
370,471	Constant Contact, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/10/2028	370,008
695,000	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/02/2028	694,044
402,146	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	04/12/2028	402,699
295,996	Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.34%	04/22/2027	296,320
575,000	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	574,370
249,866	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	07/17/2025	247,023
131,963	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.32%	01/15/2026	130,372
358,193	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/29/2024	354,432
110,701	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	03/17/2025	109,732
293,698	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	05/01/2024	286,595
708,074	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	10/16/2026	709,844
442,011	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	444,694
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	418,786
190,000	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	190,674
120,346	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50% (g)	03/31/2028	120,999
574,654	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/31/2028	577,768
45,000	DG Investment Intermediate Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	03/19/2029	45,084
705,724	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.19%	09/06/2024	703,000
123,510	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.36%	08/24/2026	75,342
130,000	DT Midstream, Inc., Senior Secured First Lien Term Loan	2.50% (d)	06/10/2028	130,383
77,552	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.70%	04/06/2026	75,661
144,246	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.70%	04/06/2026	140,730

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
235,000	E2Open LLC, Senior Secured First Lien Term Loan	4.00% (d)	02/04/2028	235,294
495,000	EAB Global, Inc., Senior Secured First Lien Term Loan	4.00% (d)	06/28/2028	495,000
293,564	EAB Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	11/15/2024	293,626
225,000	Edelman Financial Center LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	6.85%	07/20/2026	226,711
443,276	Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/07/2028	444,322
	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan			
37,191	(1 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	37,266
72,809	(3 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	03/31/2026	72,957
188,226	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.20%	02/06/2025	187,218
200,000	Endo Luxembourg Finance Company SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	03/27/2028	193,563
415,000	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	413,788
174,563	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/22/2027	174,432
309,431	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	10/10/2025	265,917
20,000	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	20,116
135,000	Everi Holdings, Inc., Senior Secured First Lien Term Loan	3.00% (d)	06/30/2028	134,663
692,547	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	3.31%	05/01/2026	691,249
410,365	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	410,981
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	141,944
301,770	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	03/31/2025	299,727
253,648	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	01/29/2027	252,816
182,834	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.39%	06/30/2025	181,308
272,057	Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	08/01/2024	250,778
444,813	Flexera Software LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/03/2028	446,323
131,853	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (e)	06/30/2027	131,853
97,060	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	97,200
215,000	Foundation Building Materials, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	01/31/2028	213,813
177,413	Frontera Generation Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25% (f)	05/02/2025	9,905
455,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	10/30/2026	457,762
661,939	Gemini HDPE LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	661,939

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
252,082	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	02/19/2026	252,239
695,000	GFL Environmental, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	05/30/2025	696,206
234,413	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	10/02/2025	235,731
235,000	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/28/2028	234,941
287,739	Golden Nugget, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.70%	10/04/2023	285,968
366,810	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/10/2025	364,862
210,000	Grab Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	213,675
466,237	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	08/04/2027	466,370
243,161	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.20%	09/30/2026	244,376
601,856	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.59%	01/02/2026	599,752
329,175	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	03/06/2028	330,770
458,387	Greeneden U.S. Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	460,025
70,000	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	05/09/2028	70,350
90,911	GTT Communications, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.90%	06/02/2025	72,369
122,444	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	08/25/2023	104,275
273,625	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	10/19/2027	274,020
285,000	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	05/29/2028	284,600
700,000	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.07%	04/30/2025	699,671
368,714	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%)	3.92%	03/13/2028	369,348
171,938	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	07/01/2026	172,152
590,844	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.79%	05/23/2025	588,029
50,000	Hightower Holding LLC, Senior Secured First Lien Term Loan	4.75% (d)(g)	04/28/2028	50,177
200,000	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	04/21/2028	200,708
185,000	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	03/15/2028	184,075
187,114	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	07/21/2025	186,178
342,751	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	343,786
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	129,979

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
57,842	ICON Luxembourg SARL, Senior Secured First Lien Term Loan	3.00% (d)	07/01/2028	58,000
232,158	ICON US Holdings, Inc., Senior Secured First Lien Term Loan	3.00% (d)	07/01/2028	232,793
151,136	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/01/2026	150,034
698,600	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/25/2027	695,425
360,000	Ingram Micro, Inc., Senior Secured First Lien Term Loan	4.00% (d)	04/01/2028	361,069
34,204	Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed- Draw Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	6.50%	07/13/2022	34,503
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	231,643
435,000	ION Trading Finance Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%)	4.92%	03/31/2028	437,447
189,525	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/15/2027	189,748
696,356	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	12/01/2025	696,938
595,787	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	01/02/2026	585,361
180,000	Ivanti Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	12/01/2027	180,537
450,000	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	05/05/2028	451,933
165,000	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan	5.50% (d)	06/30/2028	164,175
71,204	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/20/2023	71,213
212,408	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2027	212,541
584,925	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/24/2026	587,256
316,000	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	310,272
579,042	Kindred Healthcare, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.63%	07/02/2025	579,042
335,000	Kleopatra Finco SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.25%	02/12/2026	337,513
100,000	Kodiak BP LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/10/2028	100,000
524,288	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	521,283
127,273	LBM Acquisition LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50% (g)	12/17/2027	126,543
572,727	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/17/2027	569,446
21,025	Lealand Finance Company B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	1.09%	06/30/2025	9,698
700,000	Leslie's Poolmart, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	03/09/2028	698,306
105,236	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/24/2025	104,863
589,200	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.83%	08/31/2027	588,970

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
343,429	Lower Cadence Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	05/22/2026	341,743
356,522	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/18/2025	353,911
423,938	Lummus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2027	421,968
590,000	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/21/2028	591,015
59,421	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/19/2027	59,737
460,000	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	462,045
696,868	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.34%	08/31/2026	698,530
341,768	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.65%	03/02/2026	339,889
100,000	MIC Glen LLC, Senior Secured First Lien Term Loan	4.00% (d)	06/23/2028	100,344
145,000	Michaels Companies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/14/2028	145,783
709,113	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/01/2027	712,658
150,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	160,398
583,611	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/27/2026	584,218
44,772	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.15%	03/06/2026	44,877
702,521	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	05/14/2026	700,926
332,430	Mitchell International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	11/29/2024	329,833
75,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.35%	12/01/2025	75,187
75,550	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.59%	11/28/2025	69,535
13,192	Motion Acquisition Ltd., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	11/12/2026	12,805
100,377	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	11/12/2026	97,429
366,380	MPH Acquisition Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	06/07/2023	365,777
141,753	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	10/19/2026	141,275
525,000	Natgasoline LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.63%	11/14/2025	525,656
59,041	National Intergovernmental Purchasing Alliance Company, Senior Secured First Lien Term Loan	3.93% (d)	05/23/2025	58,697
117,300	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.69%	08/28/2026	116,274
705,000	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	09/18/2026	704,263
817,588	Numericable U.S. LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.15%	08/14/2026	817,543

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	OneDigital Borrower LLC, Senior Secured First Lien Delayed-Draw Term Loan			
4,422	(Prime Rate + 3.50%, 0.75% Floor)	6.75% (g)	11/16/2027	4,446
8,234	(1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25% (g)	11/16/2027	8,279
	OneDigital Borrower LLC, Senior Secured First Lien Term Loan			
7,925	(1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	11/16/2027	7,968
384,419	(3 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	11/16/2027	386,502
445,000	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/02/2028	446,021
694,898	Ortho-Clinical Diagnostics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.09%	06/30/2025	695,149
18,889	Osmosis Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	4.50% (d)	06/17/2028	18,960
151,111	Osmosis Debt Merger Sub, Inc., Senior Secured First Lien Term Loan	4.50% (d)	06/17/2028	151,678
97,750	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	3.40%	10/24/2025	96,724
585,000	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/30/2027	586,316
585,000	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/06/2028	582,686
115,000	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/26/2027	115,413
414,202	Parexel International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	09/27/2024	412,423
205,000	Park River Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	12/28/2027	204,231
702,089	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	03/31/2027	701,355
106,899	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.60%	05/29/2026	106,595
365,000	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/01/2028	366,697
430,000	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	429,617
210,000	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	210,420
9,975	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/14/2025	10,017
342,413	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	338,401
710,000	Phoenix Guarantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.57%	03/05/2026	706,695
468,601	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	468,528
686,507	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.11%	01/21/2028	686,126
106,969	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	102,991
275,000	Playtika Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	03/13/2028	274,126
425,000	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	03/31/2028	424,615



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan			
4,237	(3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	4,240
90,763	(6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	90,820
	Polar US Borrower LLC, Senior Secured First Lien Term Loan			
203,434	(1 Month LIBOR USD + 4.75%)	4.83%	10/15/2025	204,451
511	(3 Month LIBOR USD + 4.75%)	4.90%	10/15/2025	514
532	(3 Month LIBOR USD + 4.75%)	4.95%	10/15/2025	534
955,000	Polaris Newco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	06/02/2028	959,001
211,983	PowerTeam Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	03/06/2025	211,006
75,000	PQ Corporation, Senior Secured First Lien Term Loan	3.25% (d)	06/09/2028	75,032
150,500	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.85%	03/11/2026	146,800
271,563	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	07/31/2026	271,834
	Presidio Holdings, Inc., Senior Secured First Lien Term Loan			
3,516	(1 Month LIBOR USD + 3.50%)	3.61%	01/22/2027	3,520
60,997	(3 Month LIBOR USD + 3.50%)	3.69%	01/22/2027	61,063
	Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan			
262,317	(1 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	262,378
339,811	(6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	339,891
339,811	(12 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	09/23/2026	339,891
213,754	Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	03/07/2025	211,060
421,752	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.11%	04/26/2024	422,880
470,000	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	01/29/2025	464,595
700,000	Proofpoint, Inc., Senior Secured First Lien Term Loan	3.75% (d)	06/10/2028	696,941
213,096	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.59%	02/12/2027	208,835
580,000	Quikrete Holdings, Inc., Senior Secured First Lien Term Loan	3.10% (d)	06/11/2028	576,013
450,000	Rackspace Technology Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	02/15/2028	448,119
349,125	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	09/25/2026	349,883
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
221,888	(1 Month LIBOR USD + 4.25%)	4.32%	07/09/2025	222,104
190,236	(1 Month LIBOR USD + 4.25%)	4.35%	07/09/2025	190,422
705,000	RadNet Management, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/24/2028	705,881
700,000	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	04/24/2028	698,733
71,729	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan	5.50% (d)(g)	04/27/2028	71,699
183,271	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/27/2028	183,195

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
308,046	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	11/14/2025	307,692
339,862	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	05/30/2025	336,827
115,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan	7.13% (d)	05/29/2026	115,374
125,000	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/17/2028	125,313
32,947	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%)	7.00%	12/17/2021	4,777
125,974	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	02/04/2027	125,164
114,080	Reynolds Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/06/2023	113,955
179,550	Riverbed Technology, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%, 1.00% Floor)	7.00%	12/31/2025	171,021
114,115	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	02/22/2024	112,522
54,863	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/17/2027	55,297
277,852	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	08/14/2024	276,193
150,000	SCIH Salt Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/16/2027	150,485
284,599	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	267,945
460,000	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan	3.85% (d)	09/03/2026	459,841
241,776	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	12/31/2025	239,479
705,000	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.35%	03/06/2025	699,716
705,433	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	08/01/2025	702,534
581,150	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.61%	09/30/2026	574,159
276,802	SIWF Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.35%	06/13/2025	277,529
203,575	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.86%	04/17/2026	199,352
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	153,347
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
89,992	(1 Month LIBOR USD + 2.50%)	2.60%	01/23/2025	87,349
220,539	(1 Month LIBOR USD + 2.50%)	2.69%	01/23/2025	214,061
216,760	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.85%	02/05/2024	214,209
333,866	Solenis International, LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.14%	06/26/2025	334,223
20,000	Solenis International, LP, Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 8.50%)	8.64%	06/26/2026	20,072
115,000	Solmax U.S. LP, Senior Secured First Lien Term Loan	0.00% (d)	06/28/2028	114,856

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
418,950	Sophia, LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	3.90%	10/07/2027	419,824
710,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	12/11/2026	708,374
479,411	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.84%	06/27/2025	478,361
84,965	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan	5.00% (d)(g)	10/01/2027	85,469
614,453	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	618,103
340,000	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/06/2028	340,957
700,000	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	06/04/2028	700,438
245,143	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.18%	04/16/2026	239,322
	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan			
43,779	(Prime Rate + 1.75%)	5.00%	10/01/2025	43,514
282,198	(1 Month LIBOR USD + 2.75%)	2.84%	10/01/2025	280,494
163,331	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.65%	07/10/2025	163,668
469,000	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	10/01/2026	471,315
421,813	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.63%	03/05/2027	419,573
79,969	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/01/2024	79,803
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
242,013	(1 Month LIBOR USD + 3.00%)	3.10%	05/29/2026	241,864
79,856	(3 Month LIBOR USD + 3.00%)	3.19%	05/29/2026	79,806
182,356	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	177,645
248,750	Tech Data Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	06/30/2025	249,460
109,450	Tech Data Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.50%)	5.60%	06/30/2025	110,179
150,000	Tecta America Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/06/2028	150,469
178,999	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.86%	12/07/2026	168,669
397,000	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.35%	11/02/2026	397,992
353,441	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	12/17/2026	352,066
13,393	TGP Holdings III LLC, Senior Secured First Lien Term Loan	4.25% (d)	06/25/2028	13,443
136,607	TGP Holdings III LLC, Senior Secured First Lien Term Loan	4.25% (d)	06/25/2028	137,119
462,485	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	02/06/2026	460,822
118,987	The Hillman Group, Inc., Senior Secured First Lien Term Loan	3.25% (d)	01/24/2028	118,879
586,013	The Hillman Group, Inc., Senior Secured First Lien Term Loan	3.25% (d)	01/24/2028	585,479

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
706,463	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	06/30/2026	705,580
35,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.36%	03/03/2028	35,607
465,000	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/01/2028	464,565
287,177	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.27%	03/28/2025	282,793
95,510	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.85%	11/13/2026	94,979
165,958	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	01/25/2024	160,212
192,809	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	202,725
59,321	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.20%	05/29/2026	54,371
220,000	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.50%, 1.00% Floor)	6.50%	09/27/2024	221,376
129,457	TricorBraun Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75% (g)	03/03/2028	128,681
575,543	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	03/03/2028	572,093
341,252	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/17/2024	340,540
705,000	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	03/31/2028	705,099
105,000	Truck Hero, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	01/31/2028	105,151
134,650	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	05/01/2025	129,096
704,064	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	04/04/2025	705,071
367,626	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/29/2026	367,626
181,689	UGI Energy Services LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	08/13/2026	181,802
76,835	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.85%	05/04/2026	76,979
813,489	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	05/04/2026	815,486
30,000	UKG, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	05/03/2027	30,612
114,471	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.84%	08/27/2025	114,852
165,000	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/21/2028	167,395
684,080	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	10/22/2025	685,468
79,000	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	07/01/2026	78,877
104,010	Univision Communications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/13/2026	104,367

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
703,450	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.60%	11/20/2026	705,501
586,075	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.10%	09/14/2026	578,181
699,950	Utz Quality Foods LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	01/20/2028	700,387
144,291	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	141,030
469,873	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.10%	08/27/2025	471,720
407,953	Vertical U.S. Newco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%)	4.48%	07/30/2027	409,058
250,000	Victoria's Secret Term Loan	3.75% (d)	06/30/2028	247,500
140,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.35%	01/31/2029	140,068
45,000	Virtusa Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	02/11/2028	45,253
401,570	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/26/2027	400,944
319,432	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	02/05/2026	316,066
124,684	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	119,874
394,274	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.83%	07/31/2026	393,042
290,000	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/11/2028	291,166
310,000	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	309,935
589,441	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.10%	03/09/2027	583,962
210,000	Zebra Buyer LLC, Senior Secured First Lien Term Loan	3.75% (d)	04/22/2028	211,050
432,314	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.60%	09/30/2026	431,640
50,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.57%	04/28/2028	49,524
<b>Total Bank Loans</b> (Cost \$111,539,310)				<b>111,758,517</b>
<b>Collateralized Loan Obligations - 19.1%</b>				
250,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%)	3.68% (a)	07/15/2026	250,424
2,500,000	AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)	2.63% (a)	01/15/2028	2,507,684
2,000,000	Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	2.78% (a)	04/15/2031	1,930,700
1,500,000	Apidos Ltd., Series 2015-21A-CR (3 Month LIBOR USD + 2.45%, 2.45% Floor)	2.64% (a)	07/18/2027	1,500,924
2,500,000	Apidos Ltd., Series 2018-29A-C (3 Month LIBOR USD + 2.75%)	2.93% (a)	07/25/2030	2,451,466
1,000,000	Apidos Ltd., Series 2020-33A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.38% (a)	07/24/2031	1,000,595
2,500,000	Atrium Corporation, Series 13A-D (3 Month LIBOR USD + 2.70%)	2.87% (a)	11/21/2030	2,485,075
1,000,000	Atrium Corporation, Series 14A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.13% (a)	08/23/2030	1,004,388

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	3.74% (a)	05/28/2030	3,003,700
1,500,000	Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.14% (a)	10/20/2030	1,499,275
1,737,500	Babson Ltd., Series 2015-2A-ER (3 Month LIBOR USD + 6.45%)	6.64% (a)	10/20/2030	1,683,489
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	0.00% (a)(q)	07/25/2034	500,000
1,250,000	Bain Capital Credit Ltd., Series 2020-2A-B1 (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.69% (a)	07/21/2031	1,251,117
4,000,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	3.09% (a)	07/20/2029	3,960,790
2,000,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	0.00% (a)(q)	04/15/2036	2,001,501
2,000,000	Barings Ltd., Series 2020-1A-D (3 Month LIBOR USD + 3.75%, 3.75% Floor)	3.93% (a)	10/15/2032	2,007,893
1,000,000	Barings Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	6.30% (a)	04/25/2034	994,047
3,770,000	BlueMountain Ltd., Series 2013-2A-DR (3 Month LIBOR USD + 2.90%)	3.08% (a)	10/22/2030	3,630,288
1,750,000	BlueMountain Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.94% (a)	07/18/2027	1,747,920
500,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	2.79% (a)	04/20/2031	471,619
1,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.26% (a)	11/15/2030	961,625
1,000,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	3.19% (a)	10/20/2030	987,605
2,000,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	3.18% (a)	07/15/2030	2,004,999
2,000,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.94% (a)	01/30/2031	1,930,000
10,000,000	Canyon Capital Ltd., Series 2017-1A-B (3 Month LIBOR USD + 1.70%)	1.88% (a)	07/15/2030	10,006,476
2,500,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.08% (a)	07/15/2031	2,467,328
3,000,000	Canyon Capital Ltd., Series 2020-2A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor)	4.03% (a)	10/15/2031	3,009,222
2,000,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.29% (a)	04/15/2034	2,000,071
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.21% (a)	07/15/2034	1,000,000
1,250,000	Carlyle Global Market Strategies Ltd., Series 2013-2A-DR (3 Month LIBOR USD + 2.40%)	2.59% (a)	01/18/2029	1,219,686
1,500,000	Chenango Park Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.18% (a)	04/15/2030	1,483,654
1,000,000	Crown Point Ltd., Series 2020-9A-B (3 Month LIBOR USD + 2.69%, 2.69% Floor)	2.88% (a)	07/14/2032	999,626
900,000	Dryden Ltd., Series 2020-77A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.13% (a)	05/20/2034	902,146
1,750,000	Dryden Senior Loan Fund, Series 2012-25A-CRR (3 Month LIBOR USD + 1.85%)	2.03% (a)	10/15/2027	1,746,500
2,500,000	Dryden Senior Loan Fund, Series 2013-28A-B1LR (3 Month LIBOR USD + 3.15%)	3.31% (a)	08/15/2030	2,513,238
3,900,000	Dryden Senior Loan Fund, Series 2014-33A-DR3 (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.83% (a)	04/15/2029	3,905,458



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	Dryden Senior Loan Fund, Series 2015-37A-DR (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.68% (a)	01/15/2031	2,935,079
1,000,000	Dryden Senior Loan Fund, Series 2016-45A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% (a)	10/15/2030	1,001,350
1,000,000	Dryden Senior Loan Fund, Series 2017-50A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.43% (a)	07/15/2030	1,002,783
5,500,000	GoldenTree Loan Management Ltd., Series 2017-2A-D (3 Month LIBOR USD + 2.65%)	2.84% (a)	11/28/2030	5,433,482
2,500,000	GoldenTree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%)	3.09% (a)	07/21/2030	2,491,147
1,500,000	Greenwood Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.50%)	2.68% (a)	04/15/2031	1,477,163
193,404	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-C (3 Month LIBOR USD + 2.70%)	2.88% (a)	08/01/2025	193,700
265,029	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	5.18% (a)(e)	04/28/2025	66,977
500,000	Halcyon Loan Advisors Funding Ltd., Series 2018-1A-A2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	1.99% (a)	07/21/2031	499,007
2,000,000	Hayfin Kingsland Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	1.67% (a)	04/20/2031	1,995,032
2,000,000	Highbridge Loan Management Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.90%)	3.09% (a)	10/20/2029	1,919,658
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.18% (a)	10/15/2030	1,475,572
3,175,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	2.94% (a)	07/20/2031	3,065,054
1,250,000	LCM LP, Series 19A-E2 (3 Month LIBOR USD + 5.70%, 5.70% Floor)	5.88% (a)(e)	07/15/2027	1,223,436
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	2.99% (a)	10/20/2027	2,012,057
5,000,000	LCM Ltd., Series 26A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.69% (a)	01/20/2031	4,681,105
1,500,000	LCM Ltd., Series 27A-D (3 Month LIBOR USD + 2.95%)	3.13% (a)	07/16/2031	1,423,249
1,000,000	Madison Park Funding Ltd., Series 2015-16A-D (3 Month LIBOR USD + 5.50%)	5.69% (a)	04/20/2026	1,000,217
4,500,000	Madison Park Funding Ltd., Series 2015-18A-BR (3 Month LIBOR USD + 1.60%)	1.79% (a)	10/21/2030	4,504,923
500,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	3.14% (a)	10/21/2030	498,449
1,000,000	Madison Park Funding Ltd., Series 2018-30A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	2.68% (a)	04/15/2029	997,739
3,500,000	Magnetite Ltd., Series 2018-20A-D (3 Month LIBOR USD + 2.50%)	2.69% (a)	04/20/2031	3,444,491
1,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	1.93% (a)	04/15/2029	1,002,613
6,500,000	Marble Point Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.15%)	2.32% (a)	07/23/2032	6,508,460
1,550,000	Midocean Credit, Series 2016-5A-B1R (3 Month LIBOR USD + 1.60%)	1.79% (a)	07/19/2028	1,551,494
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.24% (a)	10/20/2030	1,005,014
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2016-21A-DR2 (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.46% (a)	04/20/2034	1,002,183
4,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-16SA-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.10% (a)	04/15/2034	4,000,190

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2017-25A-DR (3 Month LIBOR USD + 2.85%, 2.85% Floor)	3.04% (a)	10/18/2029	1,499,429
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-26A-D (3 Month LIBOR USD + 2.65%, 2.65% Floor)	2.84% (a)	10/18/2030	999,300
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-28A-D (3 Month LIBOR USD + 2.85%)	3.04% (a)	04/20/2030	1,496,060
500,000	Neuberger Berman Loan Advisers Ltd., Series 2020-37A-DR (3 Month LIBOR USD + 2.85%, 2.85% Floor)	2.94% (a)	07/20/2031	500,000
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2020-38A-D (3 Month LIBOR USD + 3.75%, 3.75% Floor)	3.94% (a)	10/20/2032	1,002,295
1,500,000	Ocean Trails, Series 2020-10A-C (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.38% (a)	10/15/2031	1,507,875
4,500,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.08% (a)	07/15/2029	4,517,784
500,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.90% (a)	02/14/2031	496,710
1,250,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	6.39% (a)	03/17/2030	1,257,761
2,000,000	Octagon Investment Partners Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.59% (a)	07/20/2030	2,002,351
4,000,000	Octagon Investment Partners Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.79% (a)	01/20/2031	3,958,665
3,000,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	3.03% (a)	07/25/2030	2,981,616
500,000	Octagon Investment Partners Ltd., Series 2019-1A-E (3 Month LIBOR USD + 6.46%, 6.46% Floor)	6.65% (a)	04/20/2031	500,778
1,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.24% (a)	10/20/2030	995,652
4,000,000	RRAM Ltd., Series 2018-4A-C (3 Month LIBOR USD + 2.95%)	3.13% (a)	04/15/2030	4,000,359
1,000,000	Sound Point Ltd., Series 2020-1A-DR	0.01% (a)(d)	07/20/2034	1,000,000
6,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.45% (a)	07/15/2034	6,000,028
5,000,000	Sound Point Ltd., Series 2020-2A-D (3 Month LIBOR USD + 4.00%, 4.00% Floor)	4.18% (a)	10/25/2031	5,031,342
5,000,000	Steele Creek Ltd., Series 2019-2A-B (3 Month LIBOR USD + 2.25%, 2.25% Floor)	2.43% (a)	07/15/2032	5,002,537
5,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	0.00% (a)(q)	07/15/2032	5,000,000
3,500,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.78% (a)	01/15/2030	3,472,102
1,500,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.23% (a)	10/15/2031	1,502,796
1,000,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	2.83% (a)	04/15/2028	1,001,341
1,500,000	TIAA Ltd., Series 2017-2A-B (3 Month LIBOR USD + 1.50%)	1.68% (a)	01/16/2031	1,500,373
6,000,000	Trimaran CAVU LLC, Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.39% (a)	07/20/2032	6,045,188
500,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)	3.09% (a)	04/20/2031	498,173
500,000	Vibrant Ltd., Series 2015-3A-A2RR (3 Month LIBOR USD + 1.85%)	2.04% (a)	10/20/2031	499,270
3,900,000	Voya Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 2.95%)	3.13% (a)	10/15/2030	3,759,976
1,500,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	3.34% (a)	04/20/2034	1,499,308

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.34% (a)	07/20/2032	10,003,950
2,000,000	Wind River Ltd., Series 2013-2A-E1R (3 Month LIBOR USD + 6.75%)	6.94% (a)	10/18/2030	2,009,981
2,000,000	Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.19% (a)	07/18/2031	1,929,103
4,000,000	Wind River Ltd., Series 2014-2A-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.08% (a)	01/15/2031	3,888,602
2,000,000	Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.93% (a)	01/15/2031	1,882,452
1,500,000	Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.58% (a)	10/22/2031	1,460,700
7,975,000	Wind River Ltd., Series 2015-2A-ER (3 Month LIBOR USD + 5.55%)	5.73% (a)	10/15/2027	7,833,438
3,500,000	Wind River Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.85%)	3.03% (a)	07/15/2028	3,495,484
2,000,000	Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	3.91% (a)	04/18/2036	1,980,458
1,750,000	Wind River Ltd., Series 2017-1A-ER (3 Month LIBOR USD + 7.06%, 7.06% Floor)	7.25% (a)	04/18/2036	1,718,025
1,500,000	Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	0.00% (a)(q)	04/15/2035	1,520,625
1,500,000	Wind River Ltd., Series 2017-4A-D (3 Month LIBOR USD + 2.65%)	2.81% (a)	11/20/2030	1,467,772
1,500,000	Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.08% (a)	07/15/2030	1,452,669
3,500,000	Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	3.18% (a)	07/15/2030	3,475,991
2,500,000	York Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.05%)	2.23% (a)	07/22/2032	2,502,698
<b>Total Collateralized Loan Obligations (Cost \$249,210,696)</b>				<b>247,583,170</b>
<b>Foreign Corporate Bonds - 8.7%</b>				
200,000	Adani International Container Terminal Pvt Ltd.	3.00%	02/16/2031	193,326
400,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	419,613
200,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	190,711
1,000,000	AES Andres B.V.	5.70% (a)	05/04/2028	1,037,500
200,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35% (a)	10/07/2079	213,700
600,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	641,100
1,500,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	1,607,857
700,000	AES Panama Generation Holdings SRL	4.38%	05/31/2030	733,390
200,000	AES Panama Generation Holdings SRL	4.38% (a)	05/31/2030	209,540
750,000	AI Candelaria Spain SLU	5.75% (a)	06/15/2033	773,265
400,000	Altice Financing S.A.	5.00% (a)	01/15/2028	393,194
200,000	Altice France S.A.	6.00% (a)	02/15/2028	199,436
400,000	Antofagasta PLC	2.38%	10/14/2030	385,900
400,000	ARD Finance S.A. (7.25% PIK)	6.50% (a)	06/30/2027	420,832
200,000	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	166,475
200,000	Baidu, Inc.	3.43%	04/07/2030	216,874
200,000	Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%)	7.75% (a)	02/15/2029	218,468
550,000	Banco Continental SAECA	2.75% (a)	12/10/2025	544,233

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
600,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(h)	04/22/2031	631,011
400,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% (a)	07/01/2030	398,360
600,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	597,540
650,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	685,506
600,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38% (a)	01/28/2031	619,122
900,000	Banco General S.A. (10 Year CMT Rate + 3.67%)	5.25% (a)(h)	05/07/2031	943,204
300,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 4.56%)	6.50%	04/03/2027	301,202
1,600,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,593,872
200,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75% (a)	11/04/2026	166,755
1,500,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75%	11/04/2026	1,250,663
1,400,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (h)	01/10/2028	1,591,450
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(h)	06/27/2029	226,250
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (h)	06/27/2029	226,250
1,300,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (h)	09/23/2025	1,373,359
1,000,000	BBVA Colombia S.A.	4.88%	04/21/2025	1,047,780
2,000,000	BDO Unibank, Inc.	2.95%	03/06/2023	2,070,600
265,000	Bombardier, Inc.	7.88% (a)	04/15/2027	275,271
1,000,000	Braskem Finance Company (5 Year CMT Rate + 8.22%)	8.50% (a)	01/23/2081	1,166,350
1,100,000	Canacol Energy Ltd.	7.25%	05/03/2025	1,170,747
600,000	CAP S.A.	3.90% (a)	04/27/2031	601,089
2,200,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	1,798,577
300,000	CIMB Bank BHD	3.26%	03/15/2022	305,223
1,000,000	CK Hutchison International Ltd.	2.50% (a)	05/08/2030	1,023,453
400,000	Cosan Overseas Ltd.	0.00%	12/29/2049	411,500
200,000	Credito Real S.A.B. de C.V.	9.50% (a)	02/07/2026	186,664
1,650,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (h)	11/29/2022	1,167,375
800,000	CSN Islands Corporation	7.00% (h)	09/23/2021	809,380
200,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	199,649
400,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	431,873
2,400,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% (h)	09/07/2021	2,413,176
319,743	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	269,223
339,857	Digicel Group Ltd. (7.00% PIK)	7.00% (a)(h)	07/16/2021	264,273
1,000,000	Docuformas SAPI de C.V.	10.25% (a)	07/24/2024	951,080
450,000	eG Global Finance PLC	8.50% (a)	10/30/2025	477,493
765,050	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	768,072
1,022,160	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	1,060,631
1,600,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	1,143,758
135,000	Empresa Generadora de Electricidad Itabo S.A.	7.95% (a)	05/11/2026	139,845
540,000	Empresa Generadora de Electricidad Itabo S.A.	7.95%	05/11/2026	559,381
1,100,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	1,091,976
650,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	643,445
200,000	ENN Energy Holdings Ltd.	3.25%	07/24/2022	204,255
517,059	Fenix Power Peru S.A.	4.32%	09/20/2027	526,397
200,000	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	232,370

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,600,000	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	2,559,203
300,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	295,049
475,000	Garda World Security Corporation	4.63% (a)	02/15/2027	478,332
335,000	Garda World Security Corporation	6.00% (a)	06/01/2029	332,925
293,000	Geopark Ltd.	6.50%	09/21/2024	303,229
385,000	GFL Environmental, Inc.	4.00% (a)	08/01/2028	380,890
400,000	Gilex Holding SARL	8.50% (a)	05/02/2023	408,574
450,000	Gilex Holding SARL	8.50%	05/02/2023	459,646
2,600,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	2,317,237
200,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	178,002
215,694	Grupo Idesa S.A. de C.V. (10.38% PIK)	10.13% (a)	05/22/2026	124,650
900,000	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	950,625
400,000	Inkia Energy Ltd.	5.88%	11/09/2027	413,872
380,000	Intelligent Packaging Ltd.	6.00% (a)	09/15/2028	396,209
380,000	Intelsat Jackson Holdings S.A.	0.01% (f)	08/01/2023	218,025
35,079	Invepar Holdings	0.00% (e)(f)	12/30/2028	–
200,000	Investment Energy Resources Ltd.	6.25% (a)	04/26/2029	216,750
1,500,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (h)	02/27/2025	1,446,765
900,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (a)(h)	02/27/2025	868,059
400,000	JBS Finance Luxembourg SARL	3.63% (a)	01/15/2032	400,276
1,700,000	JD.com, Inc.	3.38%	01/14/2030	1,816,547
300,000	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	304,782
1,200,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (h)	10/14/2025	1,273,908
600,000	Korea Development Bank	1.00%	09/09/2026	595,241
1,500,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	1,533,102
300,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	306,620
600,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	599,161
200,000	Korea Hydro & Nuclear Power Co Ltd.	1.25% (a)	04/27/2026	199,185
300,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	304,939
150,000	Kronos Acquisition Holdings, Inc.	7.00% (a)	12/31/2027	150,544
200,000	KT Corporation	1.00%	09/01/2025	198,274
900,000	KT Corporation	2.50%	07/18/2026	946,019
200,000	LG Chem Ltd.	2.38% (a)	07/07/2031	199,829
1,003,200	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	1,167,740
2,300,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	2,326,392
2,000,000	Malaysia Wakala Sukuk BHD	3.08% (a)	04/28/2051	2,081,509
330,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	337,755
310,000	MEG Energy Corporation	7.13% (a)	02/01/2027	331,089
60,000	MEG Energy Corporation	5.88% (a)	02/01/2029	62,635
500,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	561,945
900,000	Minejesa Capital B.V.	4.63%	08/10/2030	955,305
2,100,000	Minejesa Capital B.V.	5.63%	08/10/2037	2,280,327
1,400,000	Minerva Luxembourg S.A.	4.38% (a)	03/18/2031	1,392,650
400,000	Nexa Resources S.A.	5.38%	05/04/2027	430,692
500,000	NongHyup Bank	1.25% (a)	07/20/2025	500,616
400,000	Ooredoo International Finance Ltd.	3.25%	02/21/2023	417,330

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
200,000	Ooredoo International Finance Ltd.	3.75%	06/22/2026	221,178
400,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	415,752
400,000	Oversea-Chinese Banking Corporation Ltd.	4.25%	06/19/2024	435,791
600,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	601,656
800,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	802,208
1,700,000	Pampa Energia S.A.	7.50%	01/24/2027	1,525,954
150,000	Pampa Energia S.A.	9.13%	04/15/2029	137,426
505,777	Panama Metro Line SP	0.00% (a)	12/05/2022	495,021
369,671	Panama Metro Line SP	0.00%	12/05/2022	361,810
1,500,000	Peru LNG SRL	5.38%	03/22/2030	1,298,768
800,000	Perusahaan Penerbit SBSN Indonesia III	2.55% (a)	06/09/2031	802,200
2,350,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	2,750,828
400,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	400,640
700,000	Petronas Capital Ltd.	2.48% (a)	01/28/2032	705,388
600,000	POSCO	2.38%	01/17/2023	614,680
1,700,000	POSCO	2.75%	07/15/2024	1,788,398
330,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	330,412
800,000	PSA Treasury Pte Ltd.	2.13%	09/05/2029	816,870
200,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	205,658
200,000	PTTEP Treasury Center Company Ltd.	2.59% (a)	06/10/2027	207,686
500,000	Reliance Industries Ltd.	5.40%	02/14/2022	513,918
500,000	SA Global Sukuk Ltd.	2.69% (a)	06/17/2031	506,830
800,000	Shinhan Financial Group Co Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(h)	05/12/2026	796,384
200,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	198,421
266,010	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	303,043
400,000	State Grid Overseas Investment Ltd.	3.13%	05/22/2023	417,723
400,000	State Grid Overseas Investment Ltd.	1.00%	08/05/2025	395,944
1,726,887	Stoneway Capital Corporation	10.00% (f)	03/01/2027	509,432
300,000	Superior Plus LP	4.50% (a)	03/15/2029	309,393
300,000	Suzano Austria GmbH	3.13%	01/15/2032	297,486
180,000	Telesat LLC	4.88% (a)	06/01/2027	174,015
3,300,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	3,116,645
1,900,000	Tencent Holdings Ltd.	2.39% (a)	06/03/2030	1,895,193
255,000	Tervita Corporation	11.00% (a)	12/01/2025	286,041
275,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	285,747
788,777	UEP Penonome S.A.	6.50%	10/01/2038	808,015
1,035,269	UEP Penonome S.A.	6.50% (a)	10/01/2038	1,060,519
200,000	UltraTech Cement Ltd.	2.80%	02/16/2031	193,831
3,200,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (h)	01/29/2025	2,389,984
500,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	507,113
2,200,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% (h)	10/19/2023	2,302,850
1,100,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	966,531
2,300,000	Vedanta Resources Ltd.	6.13%	08/09/2024	1,930,390
200,000	Vertical Holding Company GMBH	7.63% (a)	07/15/2028	217,438



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
450,000	Vertical Newco, Inc.	5.25% (a)	07/15/2027	474,750
200,000	VTR Finance NV	6.38%	07/15/2028	212,717
800,000	Woori Bank (5 Year CMT Rate + 2.66%)	4.25% (h)	10/04/2024	832,000
<b>Total Foreign Corporate Bonds (Cost \$114,217,877)</b>				<b>113,423,995</b>
<b>Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 3.7%</b>				
700,000	Abu Dhabi Government International Bond	3.13% (a)	04/16/2030	762,240
2,050,000	Abu Dhabi Government International Bond	3.13%	09/30/2049	2,096,843
300,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	346,418
1,500,000	Brazilian Government International Bond	3.75%	09/12/2031	1,482,000
400,000	Brazilian Government International Bond	5.00%	01/27/2045	405,910
1,200,000	Brazilian Government International Bond	5.63%	02/21/2047	1,310,730
1,000,000	Chile Government International Bond	3.50%	01/25/2050	1,049,565
2,500,000	Chile Government International Bond	3.10%	01/22/2061	2,401,025
900,000	Colombia Government International Bond	3.13%	04/15/2031	882,261
1,300,000	Colombia Government International Bond	3.25%	04/22/2032	1,276,548
500,000	Colombia Government International Bond	5.00%	06/15/2045	532,975
2,000,000	Colombia Government International Bond	4.13%	05/15/2051	1,901,680
1,400,000	Dominican Republic International Bond	5.30% (a)	01/21/2041	1,400,014
900,000	Dominican Republic International Bond	5.88%	01/30/2060	899,100
700,000	Indonesia Government International Bond	4.35%	01/11/2048	796,619
2,500,000	Indonesia Government International Bond	3.70%	10/30/2049	2,628,952
250,000	Malaysia Wakala Sukuk BHD	2.07% (a)	04/28/2031	253,020
2,100,000	Mexico Government International Bond	4.28%	08/14/2041	2,209,494
1,700,000	Mexico Government International Bond	4.60%	02/10/2048	1,829,991
900,000	Mexico Government International Bond	4.50%	01/31/2050	958,770
1,800,000	Mexico Government International Bond	3.77%	05/24/2061	1,678,725
200,000	Panama Government International Bond	2.25%	09/29/2032	192,402
1,200,000	Panama Government International Bond	4.30%	04/29/2053	1,333,776
2,300,000	Panama Government International Bond	3.87%	07/23/2060	2,354,280
800,000	Perusahaan Penerbit	3.80%	06/23/2050	840,064
1,300,000	Peruvian Government International Bond	2.78%	01/23/2031	1,327,638
1,000,000	Peruvian Government International Bond	3.30%	03/11/2041	1,012,720
1,700,000	Peruvian Government International Bond	3.55%	03/10/2051	1,767,507
800,000	Philippine Government International Bond	2.46%	05/05/2030	833,593
1,100,000	Philippine Government International Bond	1.65%	06/10/2031	1,063,988
1,100,000	Philippine Government International Bond	3.70%	03/01/2041	1,192,686
1,700,000	Philippine Government International Bond	3.70%	02/02/2042	1,838,002
400,000	Philippine Government International Bond	2.95%	05/05/2045	387,157
400,000	Philippine Government International Bond	2.65%	12/10/2045	370,619
800,000	Qatar Government International Bond	3.38%	03/14/2024	859,216
500,000	Saudi Government International Bond	2.38%	10/26/2021	503,260
800,000	Saudi Government International Bond	2.88%	03/04/2023	831,168
1,000,000	Saudi Government International Bond	2.90% (a)	10/22/2025	1,071,805
200,000	Saudi Government International Bond	3.75%	01/21/2055	211,855

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,700,000	Saudi Government International Bond	3.45%	02/02/2061	2,701,931
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations</b> (Cost \$46,373,827)				47,796,547
<b>Non-Agency Commercial Mortgage Backed Obligations - 14.6%</b>				
689,000	20 Times Square Trust, Series 2018-20TS-F	3.20% (a)(i)	05/15/2035	667,095
658,000	20 Times Square Trust, Series 2018-20TS-G	3.20% (a)(i)	05/15/2035	610,492
30,909,724	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	1.09% (a)(i)(j)	05/15/2053	2,202,092
1,000,000	Arbor Realty Ltd., Series 2019-FL1-B (1 Month LIBOR USD + 1.70%)	1.77% (a)	05/15/2037	1,002,500
1,216,000	Arbor Realty Ltd., Series 2020-FL1-B (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.92% (a)	02/15/2035	1,220,205
1,017,000	AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.77% (a)	09/14/2036	1,000,354
1,532,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	12/15/2036	1,469,131
1,898,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.47% (a)	06/15/2035	1,869,012
1,399,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.42% (a)	03/15/2036	1,393,193
11,578,360	BANK, Series 2017-BNK5-XA	1.20% (i)(j)	06/15/2060	487,841
60,558,704	BANK, Series 2018-BN11-XA	0.62% (i)(j)	03/15/2061	1,781,807
465,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.57% (a)	08/15/2036	462,811
240,000	BBCMS Mortgage Trust, Series 2018-CBM-D (1 Month LIBOR USD + 2.39%, 2.39% Floor)	2.46% (a)	07/15/2037	239,675
1,958,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	3.62% (a)	07/15/2037	1,949,050
956,000	BBCMS Mortgage Trust, Series 2018-TALL-E (1 Month LIBOR USD + 2.44%, 2.44% Floor)	2.51% (a)	03/15/2037	918,641
1,675,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.92% (a)	11/15/2034	1,569,823
1,430,000	BB-UBS Trust, Series 2012-TFT-TE	3.68% (a)(e)(i)	06/05/2030	1,179,075
1,216,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.83% (a)	08/15/2036	1,217,250
1,678,000	BFLD, Series 2019-DPLO-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.61% (a)	10/15/2034	1,644,780
1,661,100	BHP Trust, Series 2019-BXHP-D (1 Month LIBOR USD + 1.77%, 1.77% Floor)	1.84% (a)	08/15/2036	1,663,960
925,000	Bsprt Issuer Ltd., Series 2018-FL4-D (1 Month LIBOR USD + 2.75%, 2.75% Floor)	2.82% (a)	09/15/2035	923,276
397,646	BX Trust, Series 2017-APPL-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	399,307
222,474	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.12% (a)	07/15/2034	223,371
710,600	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	07/15/2034	714,440
1,685,550	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.32% (a)	07/15/2034	1,694,007
611,000	BX Trust, Series 2018-GW-E (1 Month LIBOR USD + 1.97%, 1.97% Floor)	2.04% (a)	05/15/2035	612,472
530,000	BX Trust, Series 2018-GW-F (1 Month LIBOR USD + 2.42%, 2.42% Floor)	2.49% (a)	05/15/2035	531,543

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
367,000	BX Trust, Series 2018-GW-G (1 Month LIBOR USD + 2.92%, 2.92% Floor)	2.99% (a)	05/15/2035	366,913
2,250,000	BX Trust, Series 2019-CALM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	11/15/2032	2,253,658
2,000,000	BX Trust, Series 2019-IMC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	04/15/2034	1,992,469
2,229,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	2.97% (a)	04/15/2034	2,212,866
2,360,189	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	08/15/2036	2,328,841
2,820,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	3.75% (a)	06/15/2023	2,831,385
2,115,000	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.92% (a)	10/15/2035	2,030,990
9,339,200	CD Commercial Mortgage Trust, Series 2017-CD3-XA	1.15% (i)(j)	02/10/2050	416,489
4,218,409	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.80% (i)(j)	05/10/2058	270,480
9,154,377	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.76% (i)(j)	06/15/2050	596,626
22,058,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.85% (a)(i)(j)	02/15/2033	469,335
212,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor)	3.81% (a)	11/15/2036	213,155
1,636,948	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.11% (i)(j)	10/10/2047	43,864
90,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% (a)(i)	02/10/2048	89,739
6,894,517	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	2.01% (i)(j)	05/10/2049	502,407
2,301,452	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.11% (i)(j)	07/10/2049	171,739
530,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.87% (a)	12/15/2036	526,048
1,040,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.65% Floor)	3.72% (a)	12/15/2036	1,023,906
1,216,000	CLNC Ltd., Series 2019-FL1-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.02% (a)	08/20/2035	1,212,371
2,036,419	Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	0.88% (i)(j)	08/10/2046	27,846
961,346	Commercial Mortgage Pass-Through Certificates, Series 2014-CR17-XA	1.12% (i)(j)	05/10/2047	21,398
11,569,518	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.97% (i)(j)	08/10/2048	336,548
6,928,810	Commercial Mortgage Pass-Through Certificates, Series 2015-CR27-XA	1.06% (i)(j)	10/10/2048	239,751
1,227,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.45% (i)	02/10/2048	1,273,528
2,008,547	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	1.16% (i)(j)	02/10/2048	52,967
815,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-C	4.48% (i)	07/10/2048	857,991
10,333,574	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-XA	0.83% (i)(j)	07/10/2048	241,582
406,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.77% (i)	10/10/2048	439,544
2,935,738	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	1.12% (i)(j)	02/10/2049	106,140
2,228,000	Commercial Mortgage Pass-Through Certificates, Series 2018- HCLV-D (1 Month LIBOR USD + 2.18%, 2.18% Floor)	2.25% (a)	09/15/2033	2,200,293

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
900,000	Commercial Mortgage Pass-Through Certificates, Series 2021-LBA-G (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.72% (a)	03/15/2038	904,555
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	0.69% (a)(i)(j)	09/15/2037	39,684
2,134,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.72% (a)	05/15/2036	2,143,137
2,364,851	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.97% (i)(j)	04/15/2050	57,569
45,045,097	CSAIL Commercial Mortgage Trust, Series 2018-CX12-XA	0.76% (i)(j)	08/15/2051	1,574,020
32,966,188	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.17% (i)(j)	03/15/2054	2,693,015
18,269,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.60% (a)(i)(j)	03/15/2054	2,261,351
1,084,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.62% (a)	07/15/2032	1,028,274
2,477,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 3.71%, 3.71% Floor)	3.78% (a)	10/15/2037	2,516,141
1,898,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.67% (a)	06/15/2033	1,858,709
1,980,649	DBGS Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	05/15/2035	1,987,322
1,216,000	Exantas Capital Corporation Ltd., Series 2020-RSO8-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.87% (a)	03/15/2035	1,219,969
2,858,000	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.33% (a)	07/15/2038	2,877,477
2,264,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (a)(i)	12/10/2036	2,284,681
699,936	FREMF Mortgage Trust, Series 2015-KF08-B (1 Month LIBOR USD + 4.85%, 4.85% Floor)	4.94% (a)	02/25/2022	700,409
699,992	FREMF Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	5.59% (a)	05/25/2026	700,254
107,692	FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05% Floor)	5.14% (a)	07/25/2023	109,088
571,184	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.44% (a)	12/25/2026	570,172
700,003	FREMF Mortgage Trust, Series 2017-KF28-B (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.09% (a)	01/25/2024	700,677
700,066	FREMF Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.34% (a)	03/25/2027	699,277
1,832,752	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	2.79% (a)	08/25/2024	1,836,377
675,063	FREMF Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.24% (a)	02/25/2025	673,656
1,179,567	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.99% (a)	06/25/2025	1,161,483
439,208	FREMF Mortgage Trust, Series 2019-KF61-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.29% (a)	04/25/2029	439,366
2,488,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.20% (a)	12/15/2036	2,448,474
1,216,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	09/15/2037	1,219,877
2,500,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	09/15/2037	2,509,315
2,370,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.47% (a)	09/15/2037	2,364,978

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,509,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-E (1 Month LIBOR USD + 1.55%, 1.55% Floor)	1.62% (a)	07/15/2035	1,426,298
2,413,401	GS Mortgage Securities Corporation, Series 2013-GC10-XA	1.63% (i)(j)	02/10/2046	45,971
7,593,234	GS Mortgage Securities Corporation, Series 2014-GC24-XA	0.85% (i)(j)	09/10/2047	150,706
850,000	GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.17% (a)	07/15/2031	820,418
850,000	GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.87% (a)	07/15/2031	804,992
850,000	GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	4.00% (a)	07/15/2031	753,301
2,302,000	GS Mortgage Securities Corporation, Series 2019-SOHO-E (1 Month LIBOR USD + 1.87%, 1.88% Floor)	1.95% (a)	06/15/2036	2,265,828
146,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% (a)(i)	11/10/2047	98,294
7,086,109	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (i)(j)	11/10/2048	205,559
5,476,209	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.90% (i)(j)	05/10/2049	381,827
169,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSA	5.07% (a)(i)	03/10/2033	184,131
336,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSB	5.07% (a)(i)	03/10/2033	354,169
457,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSC	5.07% (a)(i)	03/10/2033	466,028
442,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSD	5.07% (a)(i)	03/10/2033	437,839
553,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSE	5.07% (a)(i)	03/10/2033	535,176
725,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.67% (a)	08/15/2032	690,383
2,377,000	GSCG Trust, Series 2019-600C-E	4.12% (a)(i)	09/06/2034	2,361,584
433,000	Hilton Orlando Trust, Series 2018-ORL-E (1 Month LIBOR USD + 2.80%, 2.65% Floor)	2.87% (a)	12/15/2034	434,540
1,853,232	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2036	1,822,174
391,486	IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	06/15/2034	388,716
391,486	IMT Trust, Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.92% (a)	06/15/2034	390,572
2,427,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2014-C20-B	4.40% (i)	07/15/2047	2,607,756
49,966	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	06/15/2032	49,888
504,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-C (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.67% (a)	06/15/2032	505,491
200,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.17% (a)	06/15/2032	200,718
64,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.07% (a)	06/15/2035	64,300
2,100,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2021-MHC-E (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.52% (a)	04/15/2038	2,110,457
120,074	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2006-LDP9-AMS	5.34%	05/15/2047	96,481
1,376,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-C	4.72% (i)	07/15/2047	1,405,984
5,730,540	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.81% (i)(j)	12/15/2049	134,098
1,431,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WIKI-E	4.14% (a)(i)	10/05/2031	1,408,138

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,957,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(i)	07/05/2033	2,023,054
2,555,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.07% (a)	07/15/2036	2,532,025
766,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	777,769
784,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.60% (a)(i)	05/05/2032	798,257
915,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.60% (a)(i)	05/05/2032	905,696
960,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.60% (a)(i)	05/05/2032	877,123
1,049,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% (a)(i)	05/05/2032	907,445
1,685,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	1,703,744
1,532,014	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.96% (i)(j)	02/15/2047	26,766
100,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.63% (i)	09/15/2047	103,990
150,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.59% (i)	11/15/2047	147,985
425,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.52% (i)	01/15/2048	443,827
2,134,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	2,215,642
1,115,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.34% (i)	05/15/2048	1,107,227
4,291,592	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.79% (i)(j)	05/15/2048	93,852
4,872,294	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.98% (i)(j)	08/15/2048	144,292
470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.77% (i)	12/15/2048	501,347
2,532,000	LCCM, Series 2017-LC26-C	4.71% (a)	07/12/2050	2,540,145
1,216,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.77% (a)	05/15/2036	1,216,011
3,415,121	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.92% (a)(i)(j)	03/10/2049	150,958
15,147,414	LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.14% (a)(i)(j)	03/10/2050	423,755
2,999,687	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%)	2.87% (a)	08/25/2024	3,005,525
2,538,000	MFT Trust, Series 2020-ABC-D	3.59% (a)(i)	02/10/2042	2,468,543
2,500,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (a)(i)	02/12/2040	2,296,911
100,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.68% (i)	10/15/2047	104,451
360,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-C	4.28% (i)	07/15/2050	378,187
274,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.66% (i)	12/15/2047	288,174
393,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	11/15/2034	390,194
590,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2034	577,862
284,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.42% (a)	11/15/2034	266,241
561,000	Morgan Stanley Capital Trust, Series 2018-SUN-D (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.72% (a)	07/15/2035	561,376



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
837,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.62% (a)	07/15/2035	836,023
561,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	07/15/2035	554,211
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	2,496,611
490,286	Motel 6 Trust, Series 2017-MTL6-D (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.22% (a)	08/15/2034	492,010
1,957,170	Motel 6 Trust, Series 2017-MTL6-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.32% (a)	08/15/2034	1,969,301
2,500,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	10/15/2037	2,509,288
1,919,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	06/15/2035	1,715,409
1,183,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.62% (a)(i)	01/15/2037	1,230,116
685,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.62% (a)(i)	01/15/2037	701,527
639,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.62% (a)(i)	01/15/2037	644,006
1,611,300	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.36% (a)(i)	12/15/2036	1,614,386
1,216,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.97% (a)	02/15/2036	1,217,294
2,521,000	One Market Plaza Trust, Series 2017-1MKT-E	4.14% (a)	02/10/2032	2,560,431
1,500,000	One New York Plaza Trust, Series 2020-1NYP-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	01/15/2026	1,518,259
2,750,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	1.79% (a)	04/15/2036	2,751,176
1,573,000	STWD Ltd., Series 2019-FL1-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.47% (a)	07/15/2038	1,570,647
1,283,167	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.33%, 3.18% Floor)	3.41% (a)	11/11/2034	1,265,310
300,000	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	2.97% (a)	03/15/2038	301,513
1,097,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.86% (i)	02/15/2051	1,232,436
15,712,077	UBS Commercial Mortgage Trust, Series 2018-C8-XA	1.03% (i)(j)	02/15/2051	736,581
1,321,442	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.73% (a)	09/15/2036	1,298,419
150,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16-D	3.94% (a)	08/15/2050	27,000
100,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	100,721
400,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.23% (i)	05/15/2048	423,271
9,936,532	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	1.04% (i)(j)	09/15/2058	316,685
5,248,460	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.12% (i)(j)	11/15/2048	185,254
2,143,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-B	3.72%	04/15/2050	2,283,279
2,018,836	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.23% (i)(j)	05/15/2048	65,344
6,969,898	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.80% (i)(j)	07/15/2058	158,735
2,108,794	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.78% (i)(j)	03/15/2059	131,375
4,816,059	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.75% (i)(j)	11/15/2049	249,183
14,907,709	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.16% (i)(j)	07/15/2050	701,958
2,423,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.66% (i)	11/15/2050	2,510,401

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,971,581	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-XA	1.65% (i)(j)	01/15/2060	171,176
2,267,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	5.10% (i)	09/15/2061	2,473,961
1,136,277	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.57% (a)	02/15/2040	1,151,930
1,136,277	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	3.72% (a)	02/15/2040	1,153,736
3,133,676	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.18% (i)(j)	08/15/2047	79,770
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$194,632,844)</b>				<b>189,559,132</b>
<b>Non-Agency Residential Collateralized Mortgage Obligations - 22.8%</b>				
3,685,169	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.18%	01/25/2037	2,721,036
1,495,785	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.34%	01/25/2037	1,137,482
3,633,628	Alternative Loan Trust, Series 2006-6CB-2A10	6.00%	05/25/2036	2,299,338
2,838,100	Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.42% Floor)	0.30%	07/25/2046	2,658,498
1,000,000	AMSR Trust, Series 2020-SFR4-E1	2.21% (a)	11/17/2037	995,896
8,435,257	APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor)	1.09% (a)(k)	10/27/2046	7,088,263
1,943,257	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2007-HE2-A4 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.32%	05/25/2037	1,581,043
1,631,031	Bayview Opportunity Master Fund Trust, Series 2018-SBR4-A1	4.38% (a)(b)	06/28/2033	1,658,669
1,387,158	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1	2.91% (i)	07/25/2036	1,336,981
891,624	Bear Stearns Alt-A Trust, Series 2006-4-22A1	3.22% (i)	08/25/2036	778,556
2,216,558	Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	06/25/2037	774,553
5,815,867	CHL Mortgage Pass-Through Trust, Series 2007-14-A19	6.00%	09/25/2037	4,399,693
3,965,517	CHL Mortgage Pass-Through Trust, Series 2007-9-A13	5.75%	07/25/2037	2,991,469
8,688,000	CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%)	2.84% (a)	05/25/2023	8,714,292
906,523	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	900,569
326,107	Countrywide Alternative Loan Trust, Series 2005-75CB-A3	5.50%	01/25/2036	283,512
560,776	Countrywide Alternative Loan Trust, Series 2006-23CB-2A2	6.50%	08/25/2036	288,810
363,332	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	305,616
545,443	Countrywide Alternative Loan Trust, Series 2008-1R-2A3	6.00%	08/25/2037	382,940
254,632	Countrywide Home Loans, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 11.00% Cap)	2.20%	02/20/2036	226,296
296,986	Countrywide Home Loans, Series 2007-14-A15	6.50%	09/25/2037	235,918
552,353	Countrywide Home Loans, Series 2007-HY1-1A1	2.79% (i)	04/25/2037	540,985
316,387	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-2-A5A	6.58% (l)	09/25/2036	151,412
468,620	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-6A9	5.50%	11/25/2035	299,197
246,216	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	196,338
1,136,521	Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5	2.61% (a)(i)	07/27/2036	1,121,852
56,487	Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9	3.12% (a)(i)	11/27/2037	56,914
7,700,000	CSMC Trust, Series 2020-RPL6-A2	3.27% (a)(i)	03/25/2059	7,640,785

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
145,029	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (a)(i)	07/27/2037	137,903
259,243	Deutsche Securities, Inc., Series 2006-AB4-A1A	6.01% (i)	10/25/2036	256,050
6,452,000	FirstKey Homes Trust, Series 2021-SFR1-F1	3.24% (a)	08/17/2028	6,500,338
15,000,000	FMC GMSR Issuer Trust, Series 2019-GT1-A	5.07% (a)(i)	05/25/2024	15,105,576
500,000	GCAT LLC, Series 2019-NQM3-B1	3.95% (a)(i)	11/25/2059	522,426
13,429,368	Home Partners of America Trust, Series 2019-2-F	3.87% (a)	10/19/2039	13,376,846
1,052,664	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.27%, 0.27% Floor, 11.50% Cap)	0.36%	02/25/2037	993,060
1,562,695	IndyMac Mortgage Loan Trust, Series 2006-AR19-2A1	3.22% (i)	08/25/2036	1,460,690
471,510	JP Morgan Mortgage Trust, Series 2005-S3-1A2	5.75%	01/25/2036	322,001
454,086	JP Morgan Mortgage Trust, Series 2007-A2-4A1M	2.98% (i)	04/25/2037	423,758
3,300,000	Legacy Mortgage Asset Trust, Series 2021-GS1-A2	3.84% (a)(b)	10/25/2066	3,317,209
132,587	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	101,636
6,697,677	Lehman Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	0.49%	06/25/2046	6,723,666
3,000,000	LoanDepot GMSR Master Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.87% (a)	10/16/2023	3,006,902
91,270	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.50% (i)	04/25/2036	65,715
297,086	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A7	6.00%	03/25/2037	182,173
596,816	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	365,077
19,854,334	Merrill Lynch Mortgage Investors Trust, Series 2006-HE6-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.37%	11/25/2037	13,534,473
5,876,017	Morgan Stanley Mortgage Loan Trust, Series 2005-7-3A1	4.89% (i)	11/25/2035	4,908,127
96,557	Morgan Stanley Mortgage Loan Trust, Series 2005-7-4A1	5.50%	11/25/2035	80,514
320,925	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.49% (i)	02/25/2036	256,324
525,089	Morgan Stanley Mortgage Loan Trust, Series 2007-8XS-A1	5.75% (i)	04/25/2037	343,253
10,364,497	Morgan Stanley Resecuritization Trust, Series 2013-R7-8B (12 Month US Treasury Average + 0.96%, 0.96% Floor)	1.09% (a)(e)	12/26/2046	9,837,172
2,770,881	New Century Home Equity Loan Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.18%, 0.18% Floor, 12.50% Cap)	0.27%	05/25/2036	2,701,158
2,875,824	New Residential Mortgage Loan Trust, Series 2018-FNT2-B	4.09% (a)	07/25/2054	2,877,101
3,600,000	New York Mortgage Trust, Series 2021-BPL1-A2	2.98% (a)(b)	05/25/2026	3,599,027
11,458,227	NovaStar Mortgage Funding Trust Series, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.41%	10/25/2036	8,892,664
10,505,307	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	10,413,961
965,234	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	2.80% (a)	10/27/2022	969,201
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	502,755
17,600,000	PNMAC GMSR Trust, Series 2018-FT1-A (1 Month LIBOR USD + 2.35%)	2.44% (a)	04/25/2023	17,539,678
3,100,000	Progress Residential Trust, Series 2019-SFR4-F	3.68% (a)	10/17/2036	3,175,152
1,100,000	Progress Residential Trust, Series 2021-SFR1-G	3.86% (a)	04/17/2038	1,100,766
7,500,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	7,491,424
8,100,000	Progress Residential Trust, Series 2021-SFR3-F	3.44% (a)	05/17/2026	8,206,236
6,360,385	PRPM LLC, Series 2019-GS1-A2	4.75% (a)(i)	10/25/2024	6,402,462
3,000,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(i)	03/25/2026	3,001,406

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
388,666	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	382,003
1,652,496	Residential Asset Securitization Trust, Series 2005-A15-5A2	5.75%	02/25/2036	1,036,895
364,673	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	231,150
3,867,618	Residential Funding Mortgage Securities Trust, Series 2006-S8-A10	6.00%	09/25/2036	3,673,583
5,750,000	Residential Mortgage Loan Trust, Series 2020-1-B1	3.95% (a)(i)	02/25/2024	5,971,815
5,716,974	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.24%	06/25/2037	4,656,272
8,259,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1	4.33% (a)(i)	06/25/2055	8,475,689
1,000,000	Stanwich Mortgage Loan Company, Series 2019-NPB1-A2	4.50% (a)(b)	08/15/2024	1,001,240
1,116,000	Starwood Mortgage Residential Trust, Series 2019-INV1-B1	3.66% (a)(i)	09/27/2049	1,130,996
1,006,887	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.14% (i)	12/25/2035	970,253
9,217,200	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-OSI-A4 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.29%	06/25/2037	7,377,435
6,599,819	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.28% (a)	03/25/2037	5,406,016
13,418,854	TBW Mortgage Backed Pass Through, Series 2006-3-4A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	0.49%	07/25/2036	640,397
13,418,941	TBW Mortgage Backed Pass Through, Series 2006-3-4A3 (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	7.01% (j)(m)	07/25/2036	2,115,795
6,600,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A2	3.10% (a)(b)	06/25/2024	6,608,070
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-F	3.75% (a)	03/17/2038	5,125,795
3,094,143	Velocity Commercial Capital Loan Trust, Series 2018-2-M2	4.51% (a)(i)	10/26/2048	3,216,123
782,779	Velocity Commercial Capital Loan Trust, Series 2018-2-M3	4.72% (a)(i)	10/26/2048	806,952
1,615,702	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(i)	03/25/2049	1,655,413
3,258,906	Velocity Commercial Capital Loan Trust, Series 2019-2-M4	3.99% (a)(i)	07/25/2049	3,297,898
3,100,000	Verus Securitization Trust, Series 2019-INV3-B1	3.73% (a)(i)	11/25/2059	3,124,113
6,531,317	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (a)(b)	08/25/2050	6,561,825
2,600,000	Verus Securitization Trust, Series 2021-3-B1	3.20% (a)(i)	06/25/2066	2,618,756
3,000,000	Verus Securitization Trust, Series 2021-R2-B1	3.25% (a)(i)	02/25/2064	3,029,762
1,057,559	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY6-2A2	2.86% (i)	06/25/2037	1,042,352
704,846	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-2-4CB	6.00%	03/25/2036	724,697
386,569	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	383,998
4,534,286	Wells Fargo Home Equity Asset-Backed Securities Trust, Series 2007-2-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.39%	04/25/2037	3,807,676
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$301,485,892)</b>				<b>295,533,762</b>

#### US Corporate Bonds - 5.6%

425,000	Academy Ltd.	6.00% (a)	11/15/2027	455,742
475,000	Acuris Finance US, Inc.	5.00% (a)	05/01/2028	474,983
215,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	233,055
230,000	Air Methods Corporation	8.00% (a)	05/15/2025	217,637
400,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	420,892
205,000	Allied Universal Holding Company	6.63% (a)	07/15/2026	217,603
475,000	Allied Universal Holding Company	9.75% (a)	07/15/2027	523,687
55,000	Ambience Merger Sub, Inc.	4.88% (a)	07/15/2028	55,275
115,000	Ambience Merger Sub, Inc.	7.13% (a)	07/15/2029	116,437

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
680,000	American Airlines, Inc.	5.75% (a)	04/20/2029	736,100
2,860,037	American Airlines, Inc.	5.25%	01/15/2024	2,852,887
239,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	249,288
230,000	Antero Resources Corporation	5.38% (a)	03/01/2030	235,032
120,000	Apache Corporation	4.63%	11/15/2025	129,941
225,000	Apache Corporation	4.38%	10/15/2028	239,825
180,000	APi Group DE, Inc.	4.13% (a)	07/15/2029	179,213
85,000	Arches Buyer, Inc.	4.25% (a)	06/01/2028	84,165
290,000	Arconic Corporation	6.13% (a)	02/15/2028	311,957
250,000	ASGN, Inc.	4.63% (a)	05/15/2028	262,541
40,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	40,080
105,000	Austin BidCo, Inc.	7.13% (a)	12/15/2028	107,805
165,000	Avantor, Inc.	4.63% (a)	07/15/2028	174,408
445,000	Avaya, Inc.	6.13% (a)	09/15/2028	476,884
385,000	Axalta Coating Systems LLC	4.75% (a)	06/15/2027	404,508
185,000	B&G Foods, Inc.	5.25%	09/15/2027	192,916
110,000	Banff Merger Sub, Inc.	9.75% (a)	09/01/2026	115,912
375,000	Bausch Health Companies, Inc.	7.00% (a)	01/15/2028	387,360
300,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	307,425
315,000	Bausch Health Companies, Inc.	5.25% (a)	01/30/2030	293,344
120,000	Beacon Roofing Supply, Inc.	4.13% (a)	05/15/2029	119,855
150,000	Blue Racer Midstream LLC	7.63% (a)	12/15/2025	162,750
25,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	26,817
400,000	Boyd Gaming Corporation	4.75% (a)	06/15/2031	415,500
485,000	Boyne USA, Inc.	4.75% (a)	05/15/2029	501,788
125,000	Builders FirstSource, Inc.	6.75% (a)	06/01/2027	134,254
210,000	Calpine Corporation	4.50% (a)	02/15/2028	214,462
130,000	Calpine Corporation	5.13% (a)	03/15/2028	132,459
210,000	Calpine Corporation	4.63% (a)	02/01/2029	207,048
90,000	Carlson Travel, Inc.	6.75% (a)	12/15/2025	83,111
250,000	Carnival Corporation	5.75% (a)	03/01/2027	262,187
220,000	Carvana Corporation	5.63% (a)	10/01/2025	229,296
385,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	403,076
355,000	CCO Holdings LLC	4.75% (a)	03/01/2030	375,856
295,000	CCO Holdings LLC	4.50% (a)	08/15/2030	307,527
420,000	Cedar Fair LP	5.25%	07/15/2029	433,520
140,000	Centene Corporation	3.00%	10/15/2030	143,994
265,000	Centene Corporation	2.50%	03/01/2031	261,687
270,000	Century Communities, Inc.	6.75%	06/01/2027	287,619
310,000	CenturyLink, Inc.	5.13% (a)	12/15/2026	322,764
280,000	CenturyLink, Inc.	4.00% (a)	02/15/2027	285,950
270,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	292,612
115,000	Clarivate Science Holdings Corporation	4.88% (a)	06/30/2029	118,162
110,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	120,015
55,000	Clear Channel Outdoor Holdings, Inc.	7.75% (a)	04/15/2028	57,684
170,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	176,220

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
305,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	320,314
407,000	CNX Midstream Partners LP	6.50% (a)	03/15/2026	427,452
125,000	CNX Resources Corporation	6.00% (a)	01/15/2029	135,327
150,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	153,750
290,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	310,684
205,000	Community Health Systems, Inc.	6.88% (a)	04/15/2029	215,124
270,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	271,350
270,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	274,253
480,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	515,779
170,000	Coty, Inc.	6.50% (a)	04/15/2026	172,559
285,000	Coty, Inc.	5.00% (a)	04/15/2026	289,779
470,000	CQP Holdco LP	5.50% (a)	06/15/2031	490,323
380,000	CRC Issuer LLC	5.25% (a)	10/15/2025	385,225
375,000	Credit Acceptance Corporation	6.63%	03/15/2026	395,156
645,000	CSC Holdings LLC	5.75% (a)	01/15/2030	670,800
200,000	CSC Holdings LLC	4.63% (a)	12/01/2030	196,472
495,000	CSI Compressco LP	7.50% (a)	04/01/2025	503,415
115,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	118,019
100,000	Dana, Inc.	5.38%	11/15/2027	106,648
65,000	Dana, Inc.	4.25%	09/01/2030	66,950
195,000	Dealer Tire LLC	8.00% (a)	02/01/2028	210,866
210,000	Diamond Sports Group LLC	5.38% (a)	08/15/2026	136,248
300,000	DISH DBS Corporation	5.88%	11/15/2024	322,500
285,000	DISH DBS Corporation	5.13% (a)	06/01/2029	281,774
170,000	EES Finance Corporation	8.13%	05/01/2025	151,041
270,000	Eldorado Resorts, Inc.	6.25% (a)	07/01/2025	286,538
295,000	Embarq Corporation	8.00%	06/01/2036	334,796
290,000	Emergent BioSolutions, Inc.	3.88% (a)	08/15/2028	284,493
140,000	Encompass Health Corporation	4.50%	02/01/2028	145,445
45,000	Encompass Health Corporation	4.75%	02/01/2030	47,875
145,000	Encompass Health Corporation	4.63%	04/01/2031	155,542
150,000	Endeavor Energy Resources LP	6.63% (a)	07/15/2025	160,952
155,000	Endo Finance LLC	6.13% (a)	04/01/2029	152,094
240,000	Endure Digital, Inc.	6.00% (a)	02/15/2029	237,937
110,000	Envision Healthcare Corporation	8.75% (a)	10/15/2026	77,288
155,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	159,912
245,000	EQT Corporation	8.50%	02/01/2030	319,541
301,000	ESH Hospitality, Inc.	5.25% (a)	05/01/2025	306,975
220,000	Ferrellgas Escrow LLC	5.38% (a)	04/01/2026	218,374
130,000	Ford Motor Company	9.00%	04/22/2025	160,439
320,000	Ford Motor Company	7.45%	07/16/2031	421,200
400,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	432,500
260,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	265,364
170,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (a)	05/01/2028	177,225
85,000	Frontier Communications Corporation	5.88% (a)	10/15/2027	91,163
165,000	Frontier Communications Corporation	5.00% (a)	05/01/2028	170,788



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
105,000	Frontier Communications Corporation	6.75% (a)	05/01/2029	111,853
23,218	Frontier Communications Corporation	5.88%	11/01/2029	23,673
110,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	120,295
430,000	Gates Global LLC	6.25% (a)	01/15/2026	451,883
250,000	GCI LLC	4.75% (a)	10/15/2028	256,375
110,000	Global Access, Inc.	5.00% (a)	07/15/2029	110,000
348,989	Global Aircraft Leasing Company (7.25% PIK)	6.50% (a)	09/15/2024	351,179
240,000	Golden Entertainment, Inc.	7.63% (a)	04/15/2026	255,904
470,000	Golden Nugget, Inc.	6.75% (a)	10/15/2024	475,391
280,000	Goodyear Tire & Rubber Company	5.25% (a)	07/15/2031	292,950
125,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	128,712
225,000	Gray Television, Inc.	7.00% (a)	05/15/2027	244,015
305,000	Griffon Corporation	5.75%	03/01/2028	325,028
220,000	GTT Communications, Inc.	7.88% (a)	12/31/2024	20,711
117,043	Gulfport Energy Corporation	8.00% (a)	05/17/2026	125,172
400,000	Gulfport Escrow	0.00%	05/15/2025	19,000
225,000	Hexion, Inc.	7.88% (a)	07/15/2027	243,024
220,000	Hightower Holding LLC	6.75% (a)	04/15/2029	224,840
295,000	HilCorporationEnergy LP	6.25% (a)	11/01/2028	314,250
195,000	Hillman Group, Inc.	6.38% (a)	07/15/2022	195,371
15,000	Hilton Domestic Operating Company, Inc.	5.38% (a)	05/01/2025	15,833
20,000	Hilton Domestic Operating Company, Inc.	5.75% (a)	05/01/2028	21,693
600,000	Horizon Pharma USA, Inc.	5.50% (a)	08/01/2027	637,950
300,000	Icahn Enterprises LP	5.25%	05/15/2027	310,170
55,000	iHeartCommunications, Inc.	8.38%	05/01/2027	58,988
325,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	363,032
260,000	Indigo Natural Resources LLC	5.38% (a)	02/01/2029	272,035
335,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	353,864
145,000	Iron Mountain, Inc.	4.88% (a)	09/15/2029	149,872
350,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	354,813
235,000	iStar, Inc.	4.75%	10/01/2024	247,643
165,000	JBS Finance, Inc.	5.50% (a)	01/15/2030	184,751
150,000	JBS USA Finance, Inc.	3.75% (a)	12/01/2031	153,675
205,000	Kraft Heinz Foods Company	5.00%	07/15/2035	252,085
575,000	Kraft Heinz Foods Company	5.20%	07/15/2045	715,166
510,000	Kraton Polymers LLC	4.25% (a)	12/15/2025	521,756
300,000	LBM Acquisition LLC	6.25% (a)	01/15/2029	302,685
155,000	LD Holdings Group LLC	6.50% (a)	11/01/2025	159,348
165,000	LD Holdings Group LLC	6.13% (a)	04/01/2028	165,284
200,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	203,000
220,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	229,625
115,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	111,981
240,000	LifePoint Health, Inc.	4.38% (a)	02/15/2027	243,240
195,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	190,401
155,000	Ligado Networks LLC (15.50% PIK)	15.50% (a)	11/01/2023	153,097
550,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	578,900

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
130,000	Live Nation Entertainment, Inc.	6.50% (a)	05/15/2027	144,661
200,000	Logan Merger Sub, Inc.	5.50% (a)	09/01/2027	207,410
245,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	254,396
285,000	M/I Homes, Inc.	4.95%	02/01/2028	298,003
160,000	Madison IAQ LLC	4.13% (a)	06/30/2028	161,800
160,000	Madison IAQ LLC	5.88% (a)	06/30/2029	163,000
130,000	Magic Mergeco, Inc.	7.88% (a)	05/01/2029	134,225
440,000	Marriott Ownership Resorts, Inc.	6.50%	09/15/2026	457,626
120,000	Match Group, Inc.	4.63% (a)	06/01/2028	125,024
360,000	Matterhorn Merger Sub LLC	8.50% (a)	06/01/2026	376,454
265,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	261,336
380,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	380,950
170,000	Moss Creek Resources Holdings, Inc.	7.50% (a)	01/15/2026	158,313
240,000	MPH Acquisition Holdings LLC	5.75% (a)	11/01/2028	241,496
225,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	237,034
120,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	117,842
210,000	National FINL Partners Corporation	6.88% (a)	08/15/2028	221,703
50,000	Nationstar Mortgage Holdings, Inc.	6.00% (a)	01/15/2027	51,914
240,000	Nationstar Mortgage Holdings, Inc.	5.50% (a)	08/15/2028	242,431
225,000	Navient Corporation	5.00%	03/15/2027	233,269
255,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	267,677
275,000	NESCO Holdings II, Inc.	5.50% (a)	04/15/2029	287,375
200,000	NFP Corporation	4.88% (a)	08/15/2028	203,506
415,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	436,269
250,000	NGL Energy Partners LP	7.50%	04/15/2026	228,625
685,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	674,006
265,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	276,655
155,000	Occidental Petroleum Corporation	8.00%	07/15/2025	185,811
450,000	Occidental Petroleum Corporation	6.63%	09/01/2030	540,563
360,000	Occidental Petroleum Corporation	6.13%	01/01/2031	424,001
155,000	Occidental Petroleum Corporation	6.45%	09/15/2036	185,521
155,000	Occidental Petroleum Corporation	6.60%	03/15/2046	184,568
70,000	OPE KAG Finance Sub, Inc.	7.88% (a)	07/31/2023	70,070
400,000	Organon & Company	5.13% (a)	04/30/2031	412,580
29,000	Ortho Clinical Diagnostics, Inc.	7.38% (a)	06/01/2025	31,257
229,000	Ortho-Clinical Diagnostics, Inc.	7.25% (a)	02/01/2028	250,583
255,000	Ovintiv, Inc.	7.38%	11/01/2031	339,002
303,000	Panther BF Aggregator LP	6.25% (a)	05/15/2026	323,168
240,000	Panther BF Aggregator LP	8.50% (a)	05/15/2027	261,948
405,000	Par Petroleum Finance Corporation	7.75% (a)	12/15/2025	408,823
200,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	207,140
75,000	PBF Holding Company LLC	6.00%	02/15/2028	51,472
132,000	Peabody Energy Corporation (6.00% + 2.50% PIK)	8.50% (a)	12/31/2024	99,904
145,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	145,181
165,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	159,197
595,000	Performance Food Group, Inc.	5.50% (a)	10/15/2027	626,133

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	PetSmart, Inc.	7.75% (a)	02/15/2029	551,875
150,000	PG&E Corporation	5.00%	07/01/2028	151,865
148,000	PIC AU Holdings LLC	10.00% (a)	12/31/2024	148,068
435,000	Pike Corporation	5.50% (a)	09/01/2028	453,642
275,000	Pilgrim's Pride Corporation	5.88% (a)	09/30/2027	293,233
105,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	112,842
420,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	427,594
255,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	271,580
175,000	Providence Service Corporation	5.88% (a)	11/15/2025	187,702
350,000	Radiate Finance, Inc.	4.50% (a)	09/15/2026	363,151
75,000	Radiate Finance, Inc.	6.50% (a)	09/15/2028	78,900
325,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	360,334
175,000	Rattler Midstream LP	5.63% (a)	07/15/2025	184,188
105,000	Real Hero Merger Sub 2, Inc.	6.25% (a)	02/01/2029	109,053
185,000	Realogy Group LLC	7.63% (a)	06/15/2025	200,903
190,000	Realogy Group LLC	5.75% (a)	01/15/2029	198,890
215,000	Rent-A-Center, Inc.	6.38% (a)	02/15/2029	231,286
228,000	Resideo Funding, Inc.	6.13% (a)	11/01/2026	240,150
295,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	308,868
120,000	Sabre Global, Inc.	9.25% (a)	04/15/2025	143,008
360,000	Schweitzer-Mauduit International, Inc.	6.88% (a)	10/01/2026	382,388
175,000	Scientific Games International, Inc.	8.25% (a)	03/15/2026	187,903
100,000	SCIH Salt Holdings, Inc.	6.63% (a)	05/01/2029	100,375
410,000	SEG Holding LLC	5.63% (a)	10/15/2028	431,095
290,000	Select Medical Corporation	6.25% (a)	08/15/2026	309,520
525,000	Six Flags Theme Parks, Inc.	4.88% (a)	07/31/2024	530,906
175,000	Six Flags Theme Parks, Inc.	7.00% (a)	07/01/2025	188,829
285,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	302,948
60,000	Springleaf Finance Corporation	7.13%	03/15/2026	69,958
95,000	Springleaf Finance Corporation	6.63%	01/15/2028	109,234
225,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	230,344
350,000	SRS Distribution, Inc.	6.13% (a)	07/01/2029	361,001
105,000	Staples, Inc.	7.50% (a)	04/15/2026	108,885
110,000	Staples, Inc.	10.75% (a)	04/15/2027	112,153
225,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	230,625
240,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	240,000
230,000	Sunoco LP	6.00%	04/15/2027	241,299
100,000	Sunoco LP	4.50% (a)	05/15/2029	102,052
385,000	Targa Resources Partners Finance Corporation	4.88% (a)	02/01/2031	417,288
165,000	Tempur Sealy International, Inc.	4.00% (a)	04/15/2029	167,572
435,000	Tenet Healthcare Corporation	6.25% (a)	02/01/2027	454,575
175,000	Tenet Healthcare Corporation	5.13% (a)	11/01/2027	183,756
475,000	Tenet Healthcare Corporation	6.13% (a)	10/01/2028	507,533
270,000	Tenneco, Inc.	5.13% (a)	04/15/2029	277,815
125,000	Terrier Media Buyer, Inc.	8.88% (a)	12/15/2027	135,477
510,000	T-Mobile USA, Inc.	3.38%	04/15/2029	527,556

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
115,000	T-Mobile USA, Inc.	3.38% (a)	04/15/2029	118,959
120,000	T-Mobile USA, Inc.	2.88%	02/15/2031	119,250
155,000	TMS International Corporation	6.25% (a)	04/15/2029	162,944
275,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	294,594
70,000	TransDigm, Inc.	8.00% (a)	12/15/2025	75,830
285,000	TransDigm, Inc.	5.50%	11/15/2027	297,469
240,000	TransDigm, Inc.	4.88% (a)	05/01/2029	242,580
435,000	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	437,806
247,500	Transocean Proteus Ltd.	6.25% (a)	12/01/2024	250,668
111,000	Transocean, Inc.	11.50% (a)	01/30/2027	118,770
305,000	Trident TPI Holdings, Inc.	6.63% (a)	11/01/2025	313,863
260,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	261,005
120,000	Triumph Group, Inc.	6.25% (a)	09/15/2024	122,251
205,000	Triumph Group, Inc.	7.75%	08/15/2025	211,150
65,000	Tronox, Inc.	4.63% (a)	03/15/2029	65,731
535,000	Twin River Worldwide Holdings, Inc.	6.75% (a)	06/01/2027	570,802
160,000	Uber Technologies, Inc.	7.50% (a)	09/15/2027	176,049
100,000	United Airlines, Inc.	4.38% (a)	04/15/2026	103,643
340,000	United Airlines, Inc.	4.63% (a)	04/15/2029	352,325
310,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	334,239
205,000	Uniti Group LP	6.50% (a)	02/15/2029	205,798
225,000	Univision Communications, Inc.	6.63% (a)	06/01/2027	244,080
230,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	232,256
25,000	US Foods, Inc.	6.25% (a)	04/15/2025	26,531
465,000	USA Compression Partners LP	6.88%	09/01/2027	497,680
110,000	Victoria's Secret Company	4.63% (a)	07/15/2029	110,000
85,000	Viking Cruises Ltd.	13.00% (a)	05/15/2025	100,167
605,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	598,617
145,000	Viper Energy Partners LP	5.38% (a)	11/01/2027	151,468
285,000	Vizient, Inc.	6.25% (a)	05/15/2027	302,402
385,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	402,460
295,000	Waste Pro, Inc.	5.50% (a)	02/15/2026	305,573
14,000	Weatherford International Ltd.	11.00% (a)	12/01/2024	14,578
290,000	Western Midstream Operating LP	5.30%	02/01/2030	325,632
120,000	WeWork Cos, Inc.	7.88% (a)	05/01/2025	125,550
170,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	172,255
153,000	Wolverine Escrow LLC	9.00% (a)	11/15/2026	149,737
180,000	XHR LP	6.38% (a)	08/15/2025	192,092
295,000	XHR LP	4.88% (a)	06/01/2029	304,956
120,000	Yum! Brands, Inc.	7.75% (a)	04/01/2025	130,859
<b>Total US Corporate Bonds (Cost \$69,744,978)</b>				<b>72,442,637</b>

**US Government and Agency Mortgage Backed Obligations - 3.6%**

5,579,757	Federal Home Loan Mortgage Corporation, Pass-Thru, Series K722-X1	1.44% (i)(j)	03/25/2023	88,012
7,100,000	Federal Home Loan Mortgage Corporation, Series 2020-DNA2-B1 (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.59% (a)	02/25/2050	7,133,626

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,333,841	Federal Home Loan Mortgage Corporation, Series 3926-HS (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.38% (j)(m)	09/15/2041	258,633
116,943	Federal Home Loan Mortgage Corporation, Series 4390-NY	3.00%	06/15/2040	118,121
353,262	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	370,058
22,140	Federal National Mortgage Association, Series 2015-59-A	3.00%	06/25/2041	22,128
12,928,446	Federal National Mortgage Association, Series 2017-11-SK (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.96% (j)(m)	03/25/2047	2,986,093
12,546,513	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (j)(m)	08/25/2050	2,784,844
26,558,364	Federal National Mortgage Association, Series 2021-M8-X	0.59% (i)(j)	11/25/2035	1,117,297
63,003,860	Government National Mortgage Association, Series 2013-155-IB	0.04% (i)(j)	09/16/2053	326,133
13,754,694	Government National Mortgage Association, Series 2019-128-KS (-1 x 1 Month LIBOR USD + 2.85%, 2.85% Cap)	2.76% (j)(m)	10/20/2049	939,505
9,154,665	Government National Mortgage Association, Series 2020-104-SB (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (j)(m)	07/20/2050	2,227,509
26,979,736	Government National Mortgage Association, Series 2020-115-SA (-1 x 1 Month LIBOR USD + 4.20%, 4.20% Cap)	4.11% (j)(m)	08/20/2050	3,714,338
19,281,026	Government National Mortgage Association, Series 2020-115-YS (-1 x 1 Month LIBOR USD + 4.20%, 4.20% Cap)	4.11% (j)(m)	08/20/2050	2,976,040
54,355,986	Government National Mortgage Association, Series 2020-129-SA (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.66% (j)(m)	09/20/2050	5,577,827
49,529,670	Government National Mortgage Association, Series 2020-146-IJ	2.50% (j)	10/20/2050	6,111,540
20,486,489	Government National Mortgage Association, Series 2020-189-SU (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (j)(m)	12/20/2050	4,412,470
11,161,540	Government National Mortgage Association, Series 2021-1-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (j)(m)	01/20/2051	2,420,349
33,107,022	Government National Mortgage Association, Series 2021-35-IO	1.01% (i)(j)	12/16/2062	3,064,942
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$49,977,328)</b>				<b>46,649,465</b>
<b>Affiliated Mutual Funds - 3.7%</b>				
4,606,536	DoubleLine Global Bond Fund (Class I)			47,401,257
<b>Total Affiliated Mutual Funds (Cost \$46,429,210)</b>				<b>47,401,257</b>
<b>Common Stocks - 0.0%</b>				
15,858	Foresight Equity (e)(n)			316,047
5,568	Frontera Energy Corporation			34,524
9,088	McDermott International Ltd. (n)			4,453
5,789	Tapstone Energy Holdings LLC (e)(n)			18,872
<b>Total Common Stocks (Cost \$731,167)</b>				<b>373,896</b>
<b>Warrants - 0.0%</b>				
3,500	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (e)(n)			1,985
29,269	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (e)(n)			—
<b>Total Warrants (Cost \$-)</b>				<b>1,985</b>

<b>Principal Amount \$/Shares</b>	<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
<b>Short Term Investments - 6.6%</b>				
28,425,203	First American Government Obligations Fund - Class U	0.03% (o)		28,425,203
28,425,203	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (o)		28,425,203
28,425,203	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (o)		28,425,203
<b>Total Short Term Investments (Cost \$85,275,609)</b>				<b>85,275,609</b>
<b>Total Investments - 103.1%</b> (Cost \$1,350,286,388)				<b>1,336,848,065</b>
Liabilities in Excess of Other Assets - (3.1)%				(40,412,278)
<b>NET ASSETS - 100.0%</b>				<b>\$ 1,296,435,787</b>



- (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) 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.
  - (c) Principal 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) Value determined using significant unobservable inputs.
  - (f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
  - (g) Unfunded or partially unfunded loan commitment. At period end, the value of these securities amounted to \$695,698 or 0.0% of net assets.
  - (h) Perpetual Maturity
  - (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) 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.
  - (n) Non-income producing security
  - (o) Seven-day yield as of period end
  - (p) 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.
  - (q) The final coupon rate has not been established 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	22.8%
Collateralized Loan Obligations	19.1%
Non-Agency Commercial Mortgage Backed Obligations	14.6%
Foreign Corporate Bonds	8.7%
Bank Loans	8.6%
Short Term Investments	6.6%
Asset Backed Obligations	6.1%
US Corporate Bonds	5.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	3.7%
Affiliated Mutual Funds	3.7%
US Government and Agency Mortgage Backed Obligations	3.6%
Common Stocks	0.0% (r)
Warrants	0.0% (r)
Other Assets and Liabilities	(3.1)%
	<u>100.0%</u>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

Non-Agency Residential Collateralized Mortgage Obligations	22.8%
Collateralized Loan Obligations	19.1%
Non-Agency Commercial Mortgage Backed Obligations	14.6%
Short Term Investments	6.6%
Asset Backed Obligations	6.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	3.7%
Affiliated Mutual Funds	3.7%
US Government and Agency Mortgage Backed Obligations	3.6%
Banking	2.3%
Utilities	2.3%
Energy	2.0%
Healthcare	1.7%
Electronics/Electric	1.6%
Business Equipment and Services	1.1%
Finance	1.0%
Media	0.9%
Retailers (other than Food/Drug)	0.7%
Telecommunications	0.7%
Building and Development (including Steel/Metals)	0.6%
Food Products	0.6%
Chemicals/Plastics	0.6%
Transportation	0.6%
Aerospace & Defense	0.6%
Leisure	0.5%
Technology	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Mining	0.4%
Industrial Equipment	0.4%
Automotive	0.4%
Insurance	0.3%
Pharmaceuticals	0.3%
Commercial Services	0.3%
Containers and Glass Products	0.3%
Consumer Products	0.3%
Environmental Control	0.2%
Food Service	0.2%
Financial Intermediaries	0.2%
Construction	0.2%
Diversified Manufacturing	0.2%
Chemical Products	0.1%
Conglomerates	0.1%
Pulp & Paper	0.1%
Cosmetics/Toiletries	0.1%
Food/Drug Retailers	0.1%
Real Estate	0.1%
Beverage and Tobacco	0.0% (r)
Other Assets and Liabilities	(3.1)%
	<u>100.0%</u>

(r) 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 June 30, 2021 is as follows:

<b>Fund</b>	<b>Value at March 31, 2021</b>	<b>Gross Purchases</b>	<b>Gross Sales</b>	<b>Shares Held at June 30, 2021</b>	<b>Value at June 30, 2021</b>	<b>Change in Unrealized for the Period Ended June 30, 2021</b>	<b>Dividend Income Earned for the Period Ended June 30, 2021</b>	<b>Net Realized Gain (Loss) for the Period Ended June 30, 2021</b>
DoubleLine Global Bond Fund (Class I)	\$47,032,734	\$—	\$—	4,606,536	\$47,401,257	\$368,523	\$42,782	\$—

## DoubleLine Low Duration Emerging Markets Fixed Income Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Foreign Corporate Bonds - 83.9%</b>				
<b>Brazil - 3.2%</b>				
105,102	Invepar Holdings	0.00% (a)(b)	12/30/2028	—
1,900,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	1,892,295
5,810,000	Petrobras Global Finance B.V.	4.38%	05/20/2023	6,169,465
				8,061,760
<b>Chile - 7.5%</b>				
4,850,000	Chile Electricity PEC SpA	0.00% (c)	01/25/2028	3,965,045
300,000	Colbun S.A.	4.50%	07/10/2024	325,503
695,500	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	698,247
1,277,700	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	1,325,789
1,150,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	822,076
5,350,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	5,729,944
363,000	Geopark Ltd.	6.50%	09/21/2024	375,672
2,000,000	SACI Falabella	3.75%	04/30/2023	2,083,900
2,000,000	Telefonica Chile S.A.	3.88%	10/12/2022	2,065,180
1,650,000	VTR Comunicaciones SpA	5.13%	01/15/2028	1,727,509
				19,118,865
<b>China - 4.1%</b>				
2,100,000	Alibaba Group Holding Ltd.	2.80%	06/06/2023	2,184,274
900,000	Baidu, Inc.	3.50%	11/28/2022	934,161
1,800,000	Baidu, Inc.	3.88%	09/29/2023	1,914,512
200,000	ENN Energy Holdings Ltd.	3.25%	07/24/2022	204,255
800,000	State Grid Overseas Investment Ltd.	3.13%	05/22/2023	835,445
1,300,000	State Grid Overseas Investment Ltd.	1.00%	08/05/2025	1,286,817
305,000	Tencent Holdings Ltd.	3.28%	04/11/2024	325,035
2,700,000	Tencent Holdings Ltd.	1.81% (c)	01/26/2026	2,745,896
				10,430,395
<b>Colombia - 5.0%</b>				
285,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	290,572
2,200,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	2,238,522
1,120,000	Canacol Energy Ltd.	7.25%	05/03/2025	1,192,033
3,350,000	Ecopetrol S.A.	5.88%	09/18/2023	3,625,454
2,800,000	Grupo Aval Ltd.	4.75%	09/26/2022	2,883,440
1,100,000	GrupoSura Finance S.A.	5.50%	04/29/2026	1,190,761
1,216,800	Millicom International Cellular S.A.	5.13%	01/15/2028	1,269,414
				12,690,196
<b>Dominican Republic - 0.5%</b>				
900,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	949,163

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
301,590	Empresa Generadora de Electricidad Itabo S.A.	7.95%	05/11/2026	312,414
				1,261,577
<b>Guatemala - 0.5%</b>				
1,150,000	Central American Bottling Corporation	5.75%	01/31/2027	1,204,510
<b>Hong Kong - 3.5%</b>				
5,000,000	CK Hutchison International 21 Ltd.	1.50% (c)	04/15/2026	5,031,877
3,580,000	HPHT Finance Ltd.	2.88%	11/05/2024	3,755,338
				8,787,215
<b>India - 5.0%</b>				
600,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	624,439
2,805,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	2,815,868
3,937,000	ONGC Videsh Ltd.	2.88%	01/27/2022	3,981,887
4,400,000	Reliance Industries Ltd.	5.40%	02/14/2022	4,522,475
900,000	Vedanta Resources Ltd.	7.13%	05/31/2023	835,209
				12,779,878
<b>Indonesia - 1.9%</b>				
2,300,000	Minejesa Capital B.V.	4.63%	08/10/2030	2,441,335
1,500,000	Pertamina Persero PT	1.40%	02/09/2026	1,474,668
1,000,000	Perusahaan Listrik Negara PT	5.50%	11/22/2021	1,018,200
				4,934,203
<b>Jamaica - 0.1%</b>				
340,048	Digicel Group Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (c)	04/01/2025	286,320
55,900	Digicel Group Ltd. (7.00% PIK)	7.00% (c)(d)	07/16/2021	43,468
				329,788
<b>Korea - 14.1%</b>				
500,000	Korea Development Bank	1.25%	06/03/2025	504,991
3,000,000	Korea Development Bank	1.00%	09/09/2026	2,976,205
1,700,000	Korea East-West Power Company Ltd.	1.75% (c)	05/06/2025	1,737,516
3,431,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,506,715
1,500,000	Korea Electric Power Corporation	1.13% (c)	06/15/2025	1,497,903
4,600,000	Korea Electric Power Corporation	1.13%	06/15/2025	4,593,569
1,100,000	Korea Hydro & Nuclear Power Co Ltd.	1.25% (c)	04/27/2026	1,095,517
4,550,000	Korea Southern Power Company Ltd.	0.75% (c)	01/27/2026	4,435,676
5,500,000	KT Corporation	1.00%	09/01/2025	5,452,531
4,500,000	LG Chem Ltd.	3.25%	10/15/2024	4,839,357
1,600,000	POSCO	2.38%	11/12/2022	1,634,837
3,600,000	POSCO	2.38%	01/17/2023	3,688,081
				35,962,898
<b>Kuwait - 1.3%</b>				
400,000	Equate Petrochemical B.V.	4.25%	11/03/2026	445,273
2,600,000	MEGlobal Canada ULC	5.00% (c)	05/18/2025	2,922,114
				3,367,387



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Malaysia - 6.3%</b>				
1,244,000	Axiata SPV2 BHD	4.36%	03/24/2026	1,398,915
200,000	CIMB Bank BHD	3.26%	03/15/2022	203,482
2,485,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	2,513,515
2,488,000	Petronas Capital Ltd.	3.13%	03/18/2022	2,533,232
3,200,000	Petronas Capital Ltd.	3.50%	03/18/2025	3,469,994
5,550,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	5,944,883
				16,064,021
<b>Mexico - 4.3%</b>				
3,241,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (d)	07/06/2022	3,371,288
6,400,000	Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%)	3.80%	08/11/2026	6,408,736
1,000,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	1,065,040
				10,845,064
<b>Panama - 4.0%</b>				
1,000,000	Banistmo S.A.	3.65%	09/19/2022	1,023,265
1,100,000	C&W Senior Financing DAC	7.50%	10/15/2026	1,158,757
875,411	ENA Norte Trust	4.95%	04/25/2023	895,493
2,000,000	Global Bank Corporation	4.50%	10/20/2021	2,017,373
3,250,000	Multibank, Inc.	4.38%	11/09/2022	3,337,116
616,678	Panama Metro Line SP	0.00% (c)	12/05/2022	603,564
1,053,561	Panama Metro Line SP	0.00%	12/05/2022	1,031,157
200,000	Sable International Finance Ltd.	5.75%	09/07/2027	210,731
				10,277,456
<b>Paraguay - 0.2%</b>				
600,000	Banco Continental SAECA	2.75% (c)	12/10/2025	593,709
<b>Peru - 7.7%</b>				
2,700,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25% (c)	09/30/2031	2,680,357
650,000	Banco de Credito del Peru (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	645,271
1,750,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	1,742,825
900,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	896,553
1,735,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	1,805,736
500,000	Camposol S.A.	6.00%	02/03/2027	523,433
1,000,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	1,050,000
500,000	Credicorp Ltd.	2.75% (c)	06/17/2025	508,712
3,662,500	Fenix Power Peru S.A.	4.32%	09/20/2027	3,728,645
700,000	Inkia Energy Ltd.	5.88%	11/09/2027	724,276
429,690	Interoceanica Finance Ltd.	0.00%	11/30/2025	406,594
200,000	Kallpa Generacion S.A.	4.88%	05/24/2026	211,054
1,050,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	1,091,349
870,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	894,456
2,400,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	2,577,960
				19,487,221

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Philippines - 0.8%</b>				
600,000	Bank of the Philippine Islands	2.50%	09/10/2024	623,685
1,250,000	BDO Unibank, Inc.	2.95%	03/06/2023	1,294,125
				1,917,810
<b>Saudi Arabia - 1.2%</b>				
900,000	SA Global Sukuk Ltd.	1.60% (c)	06/17/2026	900,324
1,600,000	Saudi Arabian Oil Company	2.75%	04/16/2022	1,629,968
500,000	Saudi Arabian Oil Company	1.25% (c)	11/24/2023	505,517
				3,035,809
<b>Singapore - 10.5%</b>				
5,400,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% (d)	09/07/2021	5,429,646
1,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (c)	09/10/2030	1,002,760
5,500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	5,515,180
900,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	943,891
1,100,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,180,927
3,700,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	3,900,337
3,250,000	Temasek Financial Ltd.	2.38%	01/23/2023	3,349,040
800,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	852,264
800,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	795,888
775,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	786,024
3,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	3,022,530
				26,778,487
<b>Thailand - 0.1%</b>				
300,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.06%	11/20/2023	302,874
<b>United Arab Emirates - 2.1%</b>				
5,300,000	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	5,362,471
<b>Total Foreign Corporate Bonds (Cost \$212,549,836)</b>				<b>213,593,594</b>
<b>Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 14.3%</b>				
<b>Brazil - 1.8%</b>				
4,500,000	Brazilian Government International Bond	2.88%	06/06/2025	4,630,140
<b>Colombia - 1.4%</b>				
400,000	Colombia Government International Bond	2.63%	03/15/2023	409,068
2,900,000	Colombia Government International Bond	4.50%	01/28/2026	3,172,034
				3,581,102
<b>Indonesia - 2.2%</b>				
200,000	Indonesia Government International Bond	2.95%	01/11/2023	207,626
200,000	Indonesia Government International Bond	3.38%	04/15/2023	210,345
1,500,000	Perusahaan Penerbit	3.30%	11/21/2022	1,559,813
200,000	Perusahaan Penerbit	3.75%	03/01/2023	210,937
3,250,000	Perusahaan Penerbit	2.30%	06/23/2025	3,379,285
				5,568,006

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Malaysia - 2.5%</b>				
5,100,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	5,486,853
750,000	Wakala Global Sukuk BHD	0.00%	07/06/2021	750,318
				6,237,171
<b>Panama - 1.3%</b>				
1,200,000	Panama Government International Bond	4.00%	09/22/2024	1,307,880
1,800,000	Panama Government International Bond	3.75%	03/16/2025	1,957,302
				3,265,182
<b>Peru - 2.6%</b>				
6,300,000	Peruvian Government International Bond	2.39%	01/23/2026	6,514,578
<b>Saudi Arabia - 1.4%</b>				
1,000,000	Saudi Government International Bond	2.38%	10/26/2021	1,006,520
2,500,000	Saudi Government International Bond	2.88%	03/04/2023	2,597,400
				3,603,920
<b>United Arab Emirates - 1.1%</b>				
1,500,000	Abu Dhabi Government International Bond	0.75% (c)	09/02/2023	1,511,100
1,300,000	Abu Dhabi Government International Bond	2.50% (c)	04/16/2025	1,382,848
				2,893,948
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations</b> (Cost \$35,879,404)				36,294,047
<b>Common Stocks - 0.0%</b>				
21,248	Frontera Energy Corporation			131,739
<b>Total Common Stocks</b> (Cost \$1,923,481)				131,739
<b>Warrants - 0.0%</b>				
87,695	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (a)(e)			—
<b>Total Warrants</b> (Cost \$—)				—
<b>Short Term Investments - 1.1%</b>				
919,575	First American Government Obligations Fund - Class U	0.03% (f)		919,575
919,575	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (f)		919,575
919,575	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (f)		919,575
<b>Total Short Term Investments</b> (Cost \$2,758,725)				2,758,725
<b>Total Investments - 99.3%</b> (Cost \$253,111,446)				252,778,105
Other Assets in Excess of Liabilities - 0.7%				1,856,554
<b>NET ASSETS - 100.0%</b>				<b>\$ 254,634,659</b>

- (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
  - (e) Non-income producing security
  - (f) Seven-day yield 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:**

Foreign Corporate Bonds	83.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	14.3%
Short Term Investments	1.1%
Common Stocks	0.0% (g)
Warrants	0.0% (g)
Other Assets and Liabilities	0.7%
	<u>100.0%</u>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

Banking	23.1%
Utilities	18.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	14.3%
Energy	13.1%
Telecommunications	7.3%
Transportation	6.4%
Technology	3.2%
Finance	3.1%
Building and Development (including Steel/Metals)	2.1%
Conglomerates	2.0%
Chemicals/Plastics	1.9%
Chemical Products	1.3%
Short Term Investments	1.1%
Retailers (other than Food/Drug)	0.8%
Containers and Glass Products	0.5%
Mining	0.3%
Consumer Products	0.2%
Construction	0.0% (g)
Other Assets and Liabilities	0.7%
	<u>100.0%</u>



**COUNTRY BREAKDOWN as a % of Net Assets:**

Korea	14.1%
Singapore	10.5%
Peru	10.3%
Malaysia	8.8%
Chile	7.5%
Colombia	6.4%
Panama	5.3%
India	5.0%
Brazil	5.0%
Mexico	4.3%
Indonesia	4.1%
China	4.1%
Hong Kong	3.5%
United Arab Emirates	3.2%
Saudi Arabia	2.6%
Kuwait	1.3%
United States	1.1%
Philippines	0.8%
Dominican Republic	0.5%
Guatemala	0.5%
Paraguay	0.2%
Jamaica	0.1%
Thailand	0.1%
Other Assets and Liabilities	0.7%
	<u>100.0%</u>

(g) Represents less than 0.05% of net assets

## DoubleLine Long Duration Total Return Bond Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>US Government and Agency Mortgage Backed Obligations - 66.1%</b>				
1,917,484	Federal Home Loan Mortgage Corporation, Series 4057-ZB	3.50% (a)	06/15/2042	2,085,245
1,917,484	Federal Home Loan Mortgage Corporation, Series 4057-ZC	3.50% (a)	06/15/2042	2,093,355
1,277,231	Federal Home Loan Mortgage Corporation, Series 4194-ZL	3.00% (a)	04/15/2043	1,385,577
1,091,810	Federal Home Loan Mortgage Corporation, Series 4204-QZ	3.00%	05/15/2043	1,143,025
1,989,672	Federal Home Loan Mortgage Corporation, Series 4206-LZ	3.50% (a)	05/15/2043	2,237,933
2,742,098	Federal Home Loan Mortgage Corporation, Series 4390-NZ	3.00% (a)	09/15/2044	2,951,279
2,342,727	Federal Home Loan Mortgage Corporation, Series 4440-ZD	2.50% (a)	02/15/2045	2,418,795
1,061,513	Federal Home Loan Mortgage Corporation, Series 4460-KB	3.50%	03/15/2045	1,163,072
1,000,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	1,149,812
1,176,939	Federal National Mortgage Association, Pool AN7884	3.31%	12/01/2032	1,334,470
1,260,000	Federal National Mortgage Association, Series 2012-128-UC	2.50%	11/25/2042	1,288,749
1,917,484	Federal National Mortgage Association, Series 2012-68-ZA	3.50% (a)	07/25/2042	2,091,162
2,731,296	Federal National Mortgage Association, Series 2012-92-AZ	3.50% (a)	08/25/2042	2,964,846
3,501,565	Federal National Mortgage Association, Series 2013-127-MZ	3.00% (a)	12/25/2043	3,698,611
590,472	Federal National Mortgage Association, Series 2013-66-ZK	3.00% (a)	07/25/2043	611,743
83,322	Federal National Mortgage Association, Series 2013-72-ZL	3.50%	07/25/2043	85,984
1,983,886	Federal National Mortgage Association, Series 2013-74-ZH	3.50% (a)	07/25/2043	2,151,827
1,425,593	Federal National Mortgage Association, Series 2014-42-BZ	3.00% (a)	07/25/2044	1,533,740
1,500,000	Federal National Mortgage Association, Series 2014-67-HD	3.00%	10/25/2044	1,616,168
506,527	Federal National Mortgage Association, Series 2014-68-TD	3.00%	11/25/2044	535,295
2,840,768	Federal National Mortgage Association, Series 2014-80-DZ	3.00% (a)	12/25/2044	3,039,207
487,807	Federal National Mortgage Association, Series 2014-80-KL	2.00%	05/25/2043	465,960
3,506,785	Federal National Mortgage Association, Series 2015-16-ZY	2.50% (a)	04/25/2045	3,620,703
3,152,364	Federal National Mortgage Association, Series 2015-52-GZ	3.00% (a)	07/25/2045	3,368,738
1,213,179	Federal National Mortgage Association, Series 2016-64-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.91% (b)(e)	09/25/2046	267,458
426,609	Federal National Mortgage Association, Series 2018-21-PO	0.00% (c)	04/25/2048	399,133
2,606,254	Federal National Mortgage Association, Series 2019-68-ZL	2.50% (a)	11/25/2049	2,667,681
2,687,110	Federal National Mortgage Association, Series 2021-17-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 3.30%, 3.30% Cap)	3.28% (b)(e)	04/25/2051	280,442
2,011,336	Federal National Mortgage Association, Series 2021-28-HS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	3.73% (b)(e)	05/25/2051	285,640
348,128	Government National Mortgage Association, Series 2013-180-LO	0.00% (c)	11/16/2043	286,676
3,610,038	Government National Mortgage Association, Series 2015-53-EZ	2.00% (a)	04/16/2045	3,426,420
3,252,766	Government National Mortgage Association, Series 2015-79-VZ	2.50% (a)	05/20/2045	3,372,032
317,848	Government National Mortgage Association, Series 2016-12-MZ	3.00% (a)	01/20/2046	337,783
2,061,000	Government National Mortgage Association, Series 2021-105-JS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 3.65% Cap)	3.64% (b)(e)	06/20/2051	294,337
1,001,875	Government National Mortgage Association, Series 2021-42-SB (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.26% (b)(e)	03/20/2051	282,098

<b>Principal Amount \$/Shares</b>	<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
1,996,101	Government National Mortgage Association, Series 2021-89-SA (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.66% (b)(e)	05/20/2051	285,834
<b>Total US Government and Agency Mortgage Backed Obligations</b> (Cost \$52,261,702)				57,220,830
<b>US Government and Agency Obligations - 26.6%</b>				
2,500,000	United States Treasury Notes	1.63%	05/15/2031	2,538,672
1,000,000	United States Treasury Notes	3.00%	02/15/2047	1,188,281
11,200,000	United States Treasury Notes	1.88%	02/15/2051	10,692,500
8,100,000	United States Treasury Notes	2.38%	05/15/2051	8,649,914
<b>Total US Government and Agency Obligations</b> (Cost \$22,486,245)				23,069,367
<b>Short Term Investments - 5.9%</b>				
638,017	First American Government Obligations Fund - Class U	0.03% (d)		638,017
638,017	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (d)		638,017
638,017	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (d)		638,017
3,200,000	United States Treasury Bills	0.00%	12/30/2021	3,199,224
<b>Total Short Term Investments</b> (Cost \$5,113,275)				5,113,275
<b>Total Investments - 98.6%</b> (Cost \$79,861,222)				85,403,472
Other Assets in Excess of Liabilities - 1.4%				1,240,090
<b>NET ASSETS - 100.0%</b>				<b>\$ 86,643,562</b>

- (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	66.1%
US Government and Agency Obligations	26.6%
Short Term Investments	5.9%
Other Assets and Liabilities	1.4%
	<u>100.0%</u>

**FUTURES CONTRACTS**

<b>Description</b>	<b>Long/Short</b>	<b>Contract Quantity</b>	<b>Expiration Date</b>	<b>Notional Amount<sup>(1)</sup></b>	<b>Unrealized Appreciation (Depreciation)/ Value</b>
US Treasury Long Bond Future	Long	208	09/21/2021	33,436,000	\$ 1,008,763
CME Ultra Long Term US Treasury Bond Future	Long	84	09/21/2021	16,185,750	655,199
10-Year US Treasury Note Future	Short	(35)	09/21/2021	(4,637,500)	(14,293)
Ultra 10-Year US Treasury Note Future	Short	(150)	09/21/2021	(22,080,469)	(376,056)
					<u>\$ 1,273,613</u>

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



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**DoubleLine Strategic Commodity Fund (Consolidated)**

Schedule of Investments

June 30, 2021 (Unaudited)

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<b>Principal Amount \$/Shares</b>	<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
<b>Short Term Investments - 100.3%</b>				
3,958,027	First American Government Obligations Fund - Class U	0.03% (a)(b)		3,958,027
3,958,027	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (a)(b)		3,958,027
3,958,027	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (a)(b)		3,958,027
6,000,000	United States Treasury Bills	0.00%	09/09/2021	5,999,504
19,500,000	United States Treasury Bills	0.00% (b)(c)	12/02/2021	19,496,108
22,000,000	United States Treasury Bills	0.00% (b)(c)	12/30/2021	21,994,661
65,000,000	United States Treasury Bills	0.00% (b)(c)	02/24/2022	64,978,513
37,000,000	United States Treasury Bills	0.00% (b)	04/21/2022	36,985,194
10,000,000	United States Treasury Bills	0.00%	05/19/2022	9,994,276
34,000,000	United States Treasury Bills	0.00% (b)	06/16/2022	33,976,861
<b>Total Short Term Investments (Cost \$205,278,563)</b>				<b>205,299,198</b>
<b>Total Investments - 100.3% (Cost \$205,278,563)</b>				<b>205,299,198</b>
Liabilities in Excess of Other Assets - (0.3)%				(655,329)
<b>NET ASSETS - 100.0%</b>				<b>\$ 204,643,869</b>

- (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.
- (c) All or a portion of this security has been pledged as collateral.

**SECURITY TYPE BREAKDOWN as a % of Net Assets:**

Short Term Investments	100.3%
Other Assets and Liabilities	(0.3)%
	<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 <sup>(1)(2)</sup>	Bank of America Merrill Lynch	Long	0.23%	Termination	07/01/2021	69,300,000	\$ (355,933)
Commodity Beta Basket Swap <sup>(1)(2)</sup>	Canadian Imperial Bank of Commerce	Long	0.21%	Termination	07/01/2021	68,000,000	(357,269)
Commodity Beta Basket Swap <sup>(1)(2)</sup>	Barclays Capital, Inc.	Long	0.20%	Termination	07/01/2021	68,500,000	(373,906)
							<u>\$ (1,087,108)</u>

<sup>(1)</sup> 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.

<sup>(2)</sup> Commodity Beta Basket Swap represents a swap on a basket of commodity indices designed to approximate the broad commodity market. At June 30, 2021, all constituents and their weightings were as follows:

Index	Ticker	Contract Value <sup>(3)</sup>	Value of Index	Weightings
Electrolytic Copper Future	LP1	0.17	\$ 111	20.2%
Soybean Future	S1	0.28	101	18.4%
Crude Oil Future	CL1	0.12	64	11.5%
Brent Crude Future	CO1	0.12	62	11.2%
Nickel Future	LN1	0.17	61	11.1%
Gasoline RBOB Future	XB1	0.09	31	5.6%
Low Sulphur Gas Oil Future	QS1	0.17	30	5.4%
Sugar No. 11 Future	SB1	0.19	28	5.2%
Live Cattle Future	LC1	0.14	24	4.4%
Cotton No. 2 Future	CT1	0.35	20	3.5%
NY Harbor ULSD Heating Oil Future	HO1	0.13	19	3.5%
			<u>\$ 551</u>	<u>100.0%</u>

<sup>(3)</sup> 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

June 30, 2021 (Unaudited)

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
<b>Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 66.3%</b>					
<b>Australia - 3.2%</b>					
6,450,000	AUD	Australia Government Bond	2.75%	04/21/2024	5,197,059
24,100,000	AUD	Australia Government Bond	1.00%	12/21/2030	17,357,962
4,317,000	AUD	Australia Government Bond	1.50%	06/21/2031	3,242,409
					25,797,430
<b>Belgium - 4.5%</b>					
4,338,000	EUR	Kingdom of Belgium Government Bond	0.80% (a)	06/22/2025	5,422,766
10,950,000	EUR	Kingdom of Belgium Government Bond	1.00% (a)	06/22/2026	13,938,210
13,266,000	EUR	Kingdom of Belgium Government Bond	0.90% (a)	06/22/2029	17,051,769
					36,412,745
<b>Canada - 2.0%</b>					
9,070,000	CAD	Canadian Government Bond	1.50%	06/01/2023	7,463,580
11,100,000	CAD	Canadian Government Bond	0.25%	03/01/2026	8,657,570
					16,121,150
<b>Czech Republic - 2.5%</b>					
77,000,000	CZK	Czech Republic Government Bond	0.45%	10/25/2023	3,512,114
78,000,000	CZK	Czech Republic Government Bond	5.70%	05/25/2024	4,083,760
70,000,000	CZK	Czech Republic Government Bond	1.25%	02/14/2025	3,225,197
193,400,000	CZK	Czech Republic Government Bond	2.40%	09/17/2025	9,285,275
					20,106,346
<b>France - 7.3%</b>					
26,000,000	EUR	France Government Bond	0.00%	11/25/2029	31,004,202
10,795,559	EUR	France Government Bond	0.70% (a)	07/25/2030	15,469,773
2,100,000	EUR	French Republic Government Bond	0.25%	11/25/2026	2,576,256
895,000	EUR	French Republic Government Bond	1.00%	05/25/2027	1,145,125
6,300,000	EUR	French Republic Government Bond	1.50%	05/25/2031	8,532,651
					58,728,007
<b>Germany - 3.8%</b>					
4,800,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	02/15/2030	5,860,206
20,700,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	08/15/2030	25,221,797
					31,082,003
<b>Hungary - 1.7%</b>					
2,217,000,000	HUF	Hungary Government Bond	2.50%	10/24/2024	7,670,859
1,829,000,000	HUF	Hungary Government Bond	1.50%	08/26/2026	6,002,538
					13,673,397
<b>Ireland - 2.5%</b>					
1,625,000	EUR	Ireland Government Bond	5.40%	03/13/2025	2,349,875
2,610,000	EUR	Ireland Government Bond	1.00%	05/15/2026	3,307,800

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
8,550,000	EUR	Ireland Government Bond	0.90%	05/15/2028	10,896,118
2,850,000	EUR	Ireland Government Bond	1.10%	05/15/2029	3,692,594
					20,246,387
<b>Israel - 2.5%</b>					
28,430,000	ILS	Israel Government Bond	4.25%	03/31/2023	9,354,328
32,970,000	ILS	Israel Government Bond	2.00%	03/31/2027	10,913,568
					20,267,896
<b>Japan - 17.0%</b>					
2,300,000,000	JPY	Japan Government Ten Year Bond	0.10%	03/20/2028	20,949,349
1,310,000,000	JPY	Japan Government Ten Year Bond	0.10%	12/20/2028	11,926,566
513,200,000	JPY	Japan Government Twenty Year Bond	2.10%	12/20/2027	5,274,969
910,000,000	JPY	Japan Government Twenty Year Bond	1.90%	12/20/2028	9,389,997
844,000,000	JPY	Japan Government Twenty Year Bond	1.90%	03/20/2031	8,955,846
345,900,000	JPY	Japan Government Twenty Year Bond	1.60%	03/20/2033	3,642,958
1,600,000,000	JPY	Japan Government Twenty Year Bond	1.60%	12/20/2033	16,953,908
1,915,000,000	JPY	Japan Government Twenty Year Bond	1.50%	06/20/2034	20,143,688
995,000,000	JPY	Japan Government Twenty Year Bond	1.30%	06/20/2035	10,286,584
1,377,000,000	JPY	Japan Government Twenty Year Bond	1.20%	09/20/2035	14,075,514
1,740,000,000	JPY	Japan Government Twenty Year Bond	0.50%	03/20/2038	16,095,086
					137,694,465
<b>Mexico - 2.4%</b>					
60,000	MXN	Mexican Bonos	8.00% (c)	09/05/2024	317,012
1,391,000	MXN	Mexican Bonos	8.50% (c)	05/31/2029	7,685,570
2,223,000	MXN	Mexican Bonos	7.75% (c)	05/29/2031	11,779,982
					19,782,564
<b>New Zealand - 3.0%</b>					
10,560,000	NZD	New Zealand Government Bond	2.75%	04/15/2025	7,881,548
23,800,000	NZD	New Zealand Government Bond	1.50%	05/15/2031	16,235,539
					24,117,087
<b>Poland - 2.7%</b>					
32,850,000	PLN	Republic of Poland Government Bond	2.50%	01/25/2023	8,926,102
13,000,000	PLN	Republic of Poland Government Bond	2.50%	04/25/2024	3,591,077
33,560,000	PLN	Republic of Poland Government Bond	3.25%	07/25/2025	9,586,208
					22,103,387
<b>Portugal - 3.5%</b>					
170,000	EUR	Portugal Obrigacoes do Tesouro OT	2.88% (a)	10/15/2025	230,261
3,930,000	EUR	Portugal Obrigacoes do Tesouro OT	1.95% (a)	06/15/2029	5,354,237
18,800,000	EUR	Portugal Obrigacoes do Tesouro OT	0.48% (a)	10/18/2030	22,730,490
					28,314,988
<b>Romania - 0.7%</b>					
8,000,000	RON	Romania Government Bond	3.25%	04/29/2024	1,970,366
15,900,000	RON	Romania Government Bond	3.65%	09/24/2031	3,884,515
					5,854,881



Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
<b>South Africa - 2.2%</b>					
85,500,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	5,683,704
99,025,000	ZAR	Republic of South Africa Government Bond	8.25%	03/31/2032	6,339,697
97,300,000	ZAR	Republic of South Africa Government Bond	8.88%	02/28/2035	6,190,247
					18,213,648
<b>Spain - 4.8%</b>					
180,000	EUR	Spain Government Bond	0.35%	07/30/2023	217,204
10,900,000	EUR	Spain Government Bond	2.75% (a)	10/31/2024	14,303,744
1,000,000	EUR	Spain Government Bond	1.60% (a)	04/30/2025	1,276,043
500,000	EUR	Spain Government Bond	1.30% (a)	10/31/2026	640,302
12,430,000	EUR	Spain Government Bond	0.60% (a)	10/31/2029	15,200,510
5,900,000	EUR	Spain Government Bond	0.50% (a)	04/30/2030	7,126,747
					38,764,550
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations</b> (Cost \$522,442,971)					537,280,931
<b>US Government and Agency Obligations - 29.4%</b>					
<b>United States - 29.4%</b>					
14,740,000	USD	United States Treasury Notes	0.13%	01/15/2024	14,653,057
12,200,000	USD	United States Treasury Notes	2.25%	04/30/2024	12,827,633
14,000,000	USD	United States Treasury Notes	1.38%	01/31/2025	14,387,187
12,280,000	USD	United States Treasury Notes	0.25%	07/31/2025	12,050,469
13,590,000	USD	United States Treasury Notes	2.00%	08/15/2025	14,305,068
13,890,000	USD	United States Treasury Notes	1.63%	11/30/2026	14,387,544
12,980,000	USD	United States Treasury Notes	1.75%	12/31/2026	13,531,650
13,330,000	USD	United States Treasury Notes	0.63%	03/31/2027	13,044,655
12,860,000	USD	United States Treasury Notes	0.50%	06/30/2027	12,441,045
12,860,000	USD	United States Treasury Notes	2.88%	05/15/2028	14,289,168
13,220,000	USD	United States Treasury Notes	2.63%	02/15/2029	14,499,138
13,380,000	USD	United States Treasury Notes	2.38%	05/15/2029	14,440,992
14,250,000	USD	United States Treasury Notes	1.63%	08/15/2029	14,577,305
14,070,000	USD	United States Treasury Notes	1.75%	11/15/2029	14,525,077
14,480,000	USD	United States Treasury Notes	1.50%	02/15/2030	14,625,366
15,690,000	USD	United States Treasury Notes	0.63%	05/15/2030	14,668,311
15,780,000	USD	United States Treasury Notes	0.63%	08/15/2030	14,703,755
<b>Total US Government and Agency Obligations</b> (Cost \$241,699,028)					237,957,420
<b>Short Term Investments - 3.0%</b>					
7,558,298		First American Government Obligations Fund - Class U	0.03% (b)		7,558,298
7,558,298		JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (b)		7,558,298
7,558,298		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (b)		7,558,298
1,210,000	USD	United States Treasury Bills	0.00%	12/02/2021	1,209,759
<b>Total Short Term Investments</b> (Cost \$23,884,723)					23,884,653
<b>Total Investments - 98.7%</b> (Cost \$788,026,723)					799,123,004
Other Assets in Excess of Liabilities - 1.3%					10,767,525
<b>NET ASSETS - 100.0%</b>					<b>\$ 809,890,529</b>

- (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

RON Romanian Leu

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	66.3%
US Government and Agency Obligations	29.4%
Short Term Investments	3.0%
Other Assets and Liabilities	1.3%
	<u>100.0%</u>

**COUNTRY BREAKDOWN as a % of Net Assets:**

United States	32.4%
Japan	17.0%
France	7.3%
Spain	4.8%
Belgium	4.5%
Germany	3.8%
Portugal	3.5%
Australia	3.2%
New Zealand	3.0%
Poland	2.7%
Israel	2.5%
Ireland	2.5%
Czech Republic	2.5%
Mexico	2.4%
South Africa	2.2%
Canada	2.0%
Hungary	1.7%
Romania	0.7%
Other Assets and Liabilities	1.3%
	<u>100.0%</u>

**Forward Currency Exchange Contracts**

<b>Settlement Date</b>	<b>Counterparty</b>	<b>Currency to be Delivered</b>	<b>Value</b>	<b>Currency to be Received</b>	<b>Value</b>	<b>Unrealized Appreciation (Depreciation)</b>
07/16/2021	Goldman Sachs	18,400,000 AUD	\$ 13,800,217	13,831,924 USD	\$ 13,831,924	\$ 31,707
07/16/2021	Goldman Sachs	18,000,000 NZD	12,581,648	12,585,991 USD	12,585,991	4,343
07/16/2021	Goldman Sachs	126,125,000 ZAR	8,814,331	8,787,141 USD	8,787,141	(27,190)
			<u>\$ 35,196,196</u>		<u>\$ 35,205,056</u>	<u>\$ 8,860</u>

AUD Australian Dollar

NZD New Zealand Dollar

USD US Dollar

ZAR South African Rand

## DoubleLine Infrastructure Income Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 45.6%</b>				
1,008,617	AASET Ltd., Series 2018-1A-A	3.84% (a)	01/16/2038	993,288
4,705,729	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A-B	5.68% (a)(b)	12/16/2041	4,531,951
4,778,265	Business Jet Securities LLC, Series 2021-1A-A	2.16% (a)	04/15/2036	4,883,903
2,537,222	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	2,546,270
4,014,278	Castlelake Aircraft Securitization Trust, Series 2017-1-A	3.97%	07/15/2042	4,013,684
1,830,000	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	1,848,371
3,885,208	CLI Funding LLC, Series 2020-3A-A	2.07% (a)	10/18/2045	3,924,916
6,768,167	CLI Funding LLC, Series 2021-1A-A	1.64% (a)	02/18/2046	6,725,561
8,000,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	8,119,999
2,100,000	DataBank Issuer, Series 2021-1A-C	4.43% (a)	02/27/2051	2,146,054
2,500,000	Diamond Infrastructure Funding LLC, Series 2021-1A-B	2.36% (a)	04/15/2049	2,506,070
5,248,959	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	5,283,219
3,418,361	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(b)	12/15/2044	3,403,262
5,462,688	Goodgreen Trust, Series 2020-1A-A	2.63% (a)	04/15/2055	5,642,132
4,250,000	GoodLeap Sustainable Home Solutions Trust, Series 2021-3CS-B	2.41% (a)	05/20/2048	4,263,528
9,225,615	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	8,804,512
2,570,450	Helios Issuer LLC, Series 2020-AA-A	2.98% (a)	06/20/2047	2,686,732
23,433	HERO Funding Trust, Series 2015-2A-A	3.99% (a)	09/20/2040	24,691
713,174	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	742,896
1,684,129	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	1,752,404
4,891,304	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	4,830,955
3,931,581	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	3,962,471
4,267,108	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	4,273,014
2,001,468	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	1,998,626
6,946,383	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	7,104,635
974,144	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	963,290
280,702	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (a)	10/15/2039	281,340
5,131,806	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (a)	06/20/2042	5,605,078
2,537,317	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	2,739,765
3,951,755	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	4,109,876
3,677,795	Mosaic Solar Loan Trust, Series 2020-1A-A	2.10% (a)	04/20/2046	3,755,619
5,037,439	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	5,036,116
125,877	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	131,648
2,067,256	NP SPE LLC, Series 2017-1A-A1	3.37% (a)	10/21/2047	2,125,083
4,000,000	NP SPE LLC, Series 2021-1A-A1	2.23% (a)	03/19/2051	4,025,788
3,796,010	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	3,655,432
5,000,000	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	4,968,060
4,900,000	SBA Tower Trust	1.88% (a)	01/15/2026	4,967,993
157,948	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	154,507
3,801,411	Sprite Ltd., Series 2017-1-A	4.25% (a)	12/15/2037	3,785,536
3,857,833	Stack Infrastructure Issuer LLC, Series 2019-1A-A2	4.54% (a)	02/25/2044	4,088,556

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,500,000	Stack Infrastructure Issuer LLC, Series 2019-2A-A2	3.08% (a)	10/25/2044	4,640,378
1,364,975	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	1,372,170
2,720,510	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	2,964,205
4,791,740	Sunnova Helios Issuer LLC, Series 2021-A-A	1.80% (a)	02/20/2048	4,770,949
7,831,180	Sunnova Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	8,037,016
3,685,000	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	3,721,812
2,739,892	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	2,789,350
2,789,459	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	2,815,296
6,375,333	Textainer Marine Containers Ltd., Series 2021-1A-A	1.68% (a)	02/20/2046	6,322,907
5,472,709	Thunderbolt Aircraft Lease Ltd., Series 2017-A-A	4.21% (a)(b)	05/17/2032	5,492,274
1,297,386	Thunderbolt Aircraft Lease Ltd., Series 2017-A-B	5.75% (a)(b)	05/17/2032	1,209,926
1,771,600	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a)(b)	09/15/2038	1,770,023
2,678,571	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% (a)(b)	09/15/2038	2,476,864
3,583,942	Trinity Rail Leasing LLC, Series 2010-1A-A	5.19% (a)	10/16/2040	3,801,311
1,611,139	Trinity Rail Leasing LLC, Series 2020-1A-A	1.96% (a)	10/17/2050	1,616,707
2,500,000	Trinity Rail Leasing LLC, Series 2021-1A-A	2.26% (a)	07/19/2051	2,513,316
10,000,000	TRIP Rail Master Funding LLC, Series 2021-2-A	2.15% (a)	06/19/2051	10,046,930
9,362,500	Triton Container Finance LLC, Series 2020-1A-A	2.11% (a)	09/20/2045	9,436,812
6,851,250	Triton Container Finance LLC, Series 2021-1A-A	1.86% (a)	03/20/2046	6,826,988
4,250,000	USQ Rail LLC, Series 2021-3-A	2.21% (a)	06/28/2051	4,290,923
5,500,000	Vantage Data Centers Issuer LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	5,479,295
6,000,000	VB-S1 Issuer LLC, Series 2018-1A-C	3.41% (a)	02/15/2048	6,161,495
4,000,000	VB-S1 Issuer LLC, Series 2020-1A-C2	3.03% (a)	06/15/2050	4,185,306
4,748,448	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	5,175,593
2,795,479	WAVE Trust, Series 2017-1A-A	3.84% (a)	11/15/2042	2,775,539
6,744,457	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	6,694,379
<b>Total Asset Backed Obligations (Cost \$261,548,192)</b>				<b>264,794,595</b>
<b>Bank Loans - 1.0%</b>				
1,760,000	Aligned Energy LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00% (d)	09/02/2023	1,759,648
4,240,000	Aligned Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00% (d)	09/02/2023	4,239,152
<b>Total Bank Loans (Cost \$6,000,000)</b>				<b>5,998,800</b>
<b>Foreign Corporate Bonds - 13.4%</b>				
3,650,000	Adani Ports & Special Economic Zone Ltd.	4.00% (a)	07/30/2027	3,809,874
10,500,000	APT Pipelines Ltd.	4.25% (a)	07/15/2027	11,873,294
2,520,000	Delek & Avner Tamar Bond Ltd.	5.41% (a)	12/30/2025	2,539,560
2,000,000	Emirates SembCorp Water & Power Company PJSC	4.45% (a)	08/01/2035	2,300,000
3,507,000	Empresa de Transporte de Pasajeros Metro S.A.	5.00% (a)	01/25/2047	4,062,877
2,336,071	Energia Eolica S.A.	6.00% (d)	08/30/2034	2,546,318
2,809,152	Fermaca Enterprises S. de R.L. de C.V.	6.38% (a)	03/30/2038	3,195,438
1,530,446	Fermaca Enterprises S. de R.L. de C.V.	6.38%	03/30/2038	1,740,898
5,000,000	GNL Quintero S.A.	4.63%	07/31/2029	5,459,375
1,790,376	Interoceanica Finance Ltd.	0.00% (a)	11/30/2025	1,694,143
4,117,869	Interoceanica Finance Ltd.	0.00%	11/30/2025	3,896,534
3,640,000	Israel Electric Corporation Ltd.	5.00% (a)	11/12/2024	4,077,619



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,336,872	Lima Metro Finance Ltd.	5.88% (a)	07/05/2034	3,901,187
179,678	Lima Metro Finance Ltd.	5.88%	07/05/2034	210,064
1,629,911	Panama Metro Line SP	0.00% (a)	12/05/2022	1,595,251
4,216,000	Sydney Airport Finance Company Pty Ltd.	3.38% (a)	04/30/2025	4,512,052
2,440,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	2,653,609
8,299,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	9,543,085
840,000	Transelec S.A.	4.63% (a)	07/26/2023	899,207
500,000	Transelec S.A.	4.25% (a)	01/14/2025	544,138
6,000,000	Transelec S.A.	3.88% (a)	01/12/2029	6,509,280
<b>Total Foreign Corporate Bonds (Cost \$71,642,567)</b>				<b>77,563,803</b>
<b>US Corporate Bonds - 36.1%</b>				
6,383,000	Ameren Corporation	3.65%	02/15/2026	7,011,370
2,634,860	American Airlines	3.85%	02/15/2028	2,483,356
1,993,297	American Airlines	3.25%	10/15/2028	1,933,498
11,200,000	American Tower Corporation	4.40%	02/15/2026	12,664,903
700,000	American Tower Corporation	3.38%	10/15/2026	763,445
474,000	American Transmission Systems, Inc.	5.25% (a)	01/15/2022	485,407
11,015,000	AT&T, Inc.	4.30%	12/15/2042	12,562,571
1,157,000	Crown Castle International Corporation	3.70%	06/15/2026	1,274,236
5,716,000	Crown Castle International Corporation	3.65%	09/01/2027	6,309,329
3,500,000	Crown Castle International Corporation	2.25%	01/15/2031	3,458,386
9,000,000	Digital Realty Trust	3.70%	08/15/2027	10,080,088
10,250,000	Dominion Energy, Inc.	3.38%	04/01/2030	11,172,324
4,175,000	DTE Energy Company	2.85%	10/01/2026	4,463,580
5,000,000	DTE Energy Company	3.80%	03/15/2027	5,570,880
8,655,000	Duquesne Light Holdings, Inc.	3.62% (a)	08/01/2027	9,403,382
11,450,000	Equinix, Inc.	2.15%	07/15/2030	11,387,271
7,266,000	Exelon Corporation	3.40%	04/15/2026	7,917,623
3,688,000	Exelon Corporation	4.05%	04/15/2030	4,204,794
2,250,000	FirstEnergy Corporation	2.25%	09/01/2030	2,159,997
6,873,000	Metropolitan Edison Company	4.00% (a)	04/15/2025	7,289,172
6,000,000	MPLX LP	4.00%	03/15/2028	6,710,598
10,000,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	10,086,455
9,900,000	NiSource, Inc.	3.60%	05/01/2030	10,975,227
10,000,000	Southern Company	3.70%	04/30/2030	11,036,814
10,250,000	Sunoco Logistics Partners Operations LP	3.90%	07/15/2026	11,201,448
10,000,000	T-Mobile USA, Inc.	3.88%	04/15/2030	11,212,500
5,032,000	Union Pacific Corporation	3.70%	03/01/2029	5,671,378
5,601,852	United Airlines Pass-Through Trust	3.65%	10/07/2025	5,629,861
1,879,187	United Airlines Pass-Through Trust	3.65%	01/07/2026	1,883,885
1,750,000	United Airlines, Inc.	4.38% (a)	04/15/2026	1,813,753
10,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	10,806,344
<b>Total US Corporate Bonds (Cost \$197,932,843)</b>				<b>209,623,875</b>
<b>Short Term Investments - 3.5%</b>				
6,834,142	First American Government Obligations Fund - Class U	0.03% (c)		6,834,142

<b>Principal Amount \$/Shares</b>	<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
6,834,143	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (c)		6,834,143
6,834,143	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (c)		6,834,143
<b>Total Short Term Investments (Cost \$20,502,428)</b>				<b>20,502,428</b>
<b>Total Investments - 99.6% (Cost \$557,626,030)</b>				<b>578,483,501</b>
Other Assets in Excess of Liabilities - 0.4%				2,186,507
<b>NET ASSETS - 100.0%</b>				<b>\$ 580,670,008</b>

- (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) 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.
- (c) Seven-day yield as of period end
- (d) Value determined using significant unobservable inputs.

**SECURITY TYPE BREAKDOWN as a % of Net Assets:**

Asset Backed Obligations	45.6%
US Corporate Bonds	36.1%
Foreign Corporate Bonds	13.4%
Short Term Investments	3.5%
Bank Loans	1.0%
Other Assets and Liabilities	0.4%
	<u>100.0%</u>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

Asset Backed Obligations	45.6%
Utilities	16.8%
Telecommunications	10.2%
Energy	9.1%
Transportation	7.3%
Short Term Investments	3.5%
Aerospace & Defense	2.4%
Technology	2.0%
Real Estate	1.7%
Electronics/Electric	1.0%
Other Assets and Liabilities	0.4%
	<u>100.0%</u>

## DoubleLine Ultra Short Bond Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Foreign Corporate Bonds - 24.0%</b>				
1,500,000	ANZ New Zealand International Ltd.	2.13% (a)	07/28/2021	1,502,158
2,500,000	Bank of Montreal (Secured Overnight Financing Rate + 0.68%)	0.73%	03/10/2023	2,523,713
2,500,000	Bank of Nova Scotia (Secured Overnight Financing Rate + 0.45%)	0.47%	04/15/2024	2,509,493
1,250,000	BMW US Capital LLC (Secured Overnight Financing Rate + 0.53%)	0.58% (a)	04/01/2024	1,261,218
1,000,000	Commonwealth Bank of Australia (3 Month LIBOR USD + 0.68%)	0.80% (a)	09/18/2022	1,007,827
1,500,000	Credit Agricole S.A. (3 Month LIBOR USD + 1.43%)	1.62% (a)	01/10/2022	1,510,983
3,500,000	Credit Suisse AG (Secured Overnight Financing Rate + 0.39%)	0.42%	02/02/2024	3,503,360
2,500,000	Daimler Finance North America LLC (3 Month LIBOR USD + 0.67%)	0.85% (a)	11/05/2021	2,505,412
1,000,000	Daimler Finance North America LLC (3 Month LIBOR USD + 0.88%)	1.03% (a)	02/22/2022	1,005,075
2,500,000	DNB Bank ASA (3 Month LIBOR USD + 0.62%)	0.75% (a)	12/02/2022	2,518,247
1,700,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.74%)	0.87%	03/02/2023	1,715,371
3,000,000	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.85%)	0.97%	09/13/2023	3,021,804
2,500,000	National Australia Bank Ltd. (3 Month LIBOR USD + 0.72%)	0.87% (a)	05/22/2022	2,515,137
1,000,000	National Australia Bank Ltd. (3 Month LIBOR USD + 0.89%)	1.08%	01/10/2022	1,004,543
1,000,000	NatWest Markets PLC (Secured Overnight Financing Rate + 0.53%)	0.56% (a)	08/12/2024	1,003,884
2,300,000	Rabobank (3 Month LIBOR USD + 0.83%)	1.02%	01/10/2022	2,309,895
1,500,000	Reckitt Benckiser Treasury Services PLC (3 Month LIBOR USD + 0.56%)	0.69% (a)	06/24/2022	1,507,631
3,240,000	Royal Bank of Canada (3 Month LIBOR USD + 0.47%)	0.65%	04/29/2022	3,253,416
4,000,000	Santander UK PLC (3 Month LIBOR USD + 0.66%)	0.82%	11/15/2021	4,010,226
1,500,000	Siemens Financieringsmaatschappij N.V. (3 Month LIBOR USD + 0.61%)	0.73% (a)	03/16/2022	1,506,331
3,000,000	Sumitomo Mitsui Financial Group, Inc. (3 Month LIBOR USD + 0.78%)	0.97%	07/12/2022	3,020,589
2,000,000	UBS AG (Secured Overnight Financing Rate + 0.32%)	0.36% (a)	06/01/2023	2,005,642
2,000,000	UBS Group Funding Switzerland AG (3 Month LIBOR USD + 1.22%)	1.37% (a)	05/23/2023	2,019,124
2,000,000	Volkswagen Group of America Finance LLC	2.90% (a)	05/13/2022	2,042,796
2,500,000	Volkswagen Group of America Finance LLC (3 Month LIBOR USD + 0.94%)	1.11% (a)	11/12/2021	2,508,412
1,000,000	Westpac Banking Corporation (3 Month LIBOR USD + 0.71%)	0.86%	06/28/2022	1,006,532
<b>Total Foreign Corporate Bonds (Cost \$54,073,935)</b>				<b>54,298,819</b>
<b>US Corporate Bonds - 35.3%</b>				
1,500,000	Allstate Corporation (3 Month LIBOR USD + 0.63%)	0.78%	03/29/2023	1,511,851
2,000,000	American Express Company	2.75%	05/20/2022	2,039,707
2,000,000	American Honda Finance Corporation (3 Month LIBOR USD + 0.29%)	0.42%	12/10/2021	2,002,274
1,000,000	American Honda Finance Corporation (3 Month LIBOR USD + 0.54%)	0.69%	06/27/2022	1,005,110

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,000,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.74% (a)	05/24/2024	4,034,280
1,000,000	Atmos Energy Corporation (3 Month LIBOR USD + 0.38%)	0.50%	03/09/2023	1,000,161
3,500,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.73%)	0.76%	10/24/2024	3,528,770
775,000	Brighthouse Financial Global Funding (Secured Overnight Financing Rate + 0.76%)	0.78% (a)	04/12/2024	780,953
3,500,000	Bristol-Myers Squibb Company (3 Month LIBOR USD + 0.38%)	0.54%	05/16/2022	3,512,938
1,000,000	Caterpillar Financial Services Corporation	1.70%	08/09/2021	1,001,680
2,500,000	Caterpillar Financial Services Corporation (3 Month LIBOR USD + 0.59%)	0.72%	06/06/2022	2,514,869
2,000,000	Citigroup, Inc. (3 Month LIBOR USD + 1.43%)	1.56%	09/01/2023	2,028,468
1,000,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.87%)	0.90%	11/04/2022	1,003,072
2,000,000	ConocoPhillips Company (3 Month LIBOR USD + 0.90%)	1.06%	05/15/2022	2,014,286
1,000,000	eBay, Inc. (3 Month LIBOR USD + 0.87%)	1.06%	01/30/2023	1,009,925
1,500,000	Emerson Electric Company	2.63%	12/01/2021	1,511,991
3,500,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.58%)	0.62%	03/08/2024	3,510,662
1,000,000	Honeywell International, Inc. (3 Month LIBOR USD + 0.23%)	0.38%	08/19/2022	1,000,342
1,000,000	Honeywell International, Inc. (3 Month LIBOR USD + 0.37%)	0.53%	08/08/2022	1,003,421
1,000,000	Jackson National Life Global Funding (3 Month LIBOR USD + 0.73%)	0.88% (a)	06/27/2022	1,006,214
2,500,000	Jackson National Life Global Funding (Secured Overnight Financing Rate + 0.60%)	0.62% (a)	01/06/2023	2,513,534
1,000,000	John Deere Capital Corporation (3 Month LIBOR USD + 0.48%)	0.61%	09/08/2022	1,005,274
1,000,000	John Deere Capital Corporation (3 Month LIBOR USD + 0.49%)	0.61%	06/13/2022	1,004,654
3,500,000	JPMorgan Chase & Company (3 Month LIBOR USD + 1.23%)	1.41%	10/24/2023	3,551,352
1,000,000	KeyBank NA (Secured Overnight Financing Rate + 0.32%)	0.37%	06/14/2024	1,001,802
3,000,000	Metropolitan Life Global Funding I (Secured Overnight Financing Rate + 0.35%)	0.39% (a)	09/08/2022	3,008,414
3,335,000	Morgan Stanley (3 Month LIBOR USD + 1.40%)	1.58%	10/24/2023	3,389,874
500,000	New York Life Global Funding (3 Month LIBOR USD + 0.32%)	0.50% (a)	08/06/2021	500,200
2,000,000	New York Life Global Funding (3 Month LIBOR USD + 0.44%)	0.63% (a)	07/12/2022	2,008,186
2,000,000	NextEra Energy Capital Holdings, Inc. (Secured Overnight Financing Rate + 0.54%)	0.58%	03/01/2023	2,011,275
1,010,000	Oracle Corporation	2.80%	07/08/2021	1,010,444
2,500,000	PNC Bank (3 Month LIBOR USD + 0.33%)	0.48%	02/24/2023	2,505,256
1,000,000	PNC Bank (3 Month LIBOR USD + 0.45%)	0.63%	07/22/2022	1,000,259
1,550,000	Public Storage (Secured Overnight Financing Rate + 0.47%)	0.49%	04/23/2024	1,553,387
2,695,000	Qualcomm, Inc. (3 Month LIBOR USD + 0.73%)	0.92%	01/30/2023	2,724,285
1,000,000	Southern California Edison Company (3 Month LIBOR USD + 0.27%)	0.40%	12/03/2021	1,000,364
2,000,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	2,008,383
3,000,000	Toyota Motor Credit Corporation (3 Month LIBOR USD + 0.48%)	0.61%	09/08/2022	3,015,325
3,500,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.45%	06/09/2025	3,507,362
2,000,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	2,063,780



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,500,000	Wells Fargo & Company (3 Month LIBOR USD + 1.23%)	1.42%	10/31/2023	2,535,752
<b>Total US Corporate Bonds (Cost \$79,620,755)</b>				<b>79,940,136</b>
<b>Short Term Investments - 41.5%</b>				
<b>Commercial Paper - 40.3%</b>				
2,000,000	Amazon.com, Inc.	0.00%	07/26/2021	1,999,949
1,000,000	American Honda Finance Corporation	0.00%	09/03/2021	999,648
1,000,000	Arkansas Electric Coop Corporation	0.00% (a)	07/15/2021	999,969
1,000,000	Arkansas Electric Coop Corporation	0.00% (a)	09/01/2021	999,849
2,000,000	Arkansas Electric Coop Corporation	0.00% (a)	09/14/2021	1,999,620
1,500,000	Australia & New Zealand Banking Group Ltd.	0.00% (a)	09/28/2021	1,499,756
1,500,000	Australia & New Zealand Banking Group Ltd.	0.00% (a)	02/07/2022	1,498,779
1,000,000	Canadian Imperial Bank of Commerce	0.00% (a)	08/09/2021	999,906
2,000,000	Canadian Imperial Bank of Commerce	0.00% (a)	03/07/2022	1,997,972
2,000,000	Canadian Imperial Bank of Commerce	0.00% (a)	06/17/2022	1,995,874
3,000,000	Canadian National Realty Company	0.00% (a)	09/01/2021	2,999,549
1,000,000	Canadian National Realty Company	0.00% (a)	09/21/2021	999,786
1,000,000	Chevron Corporation	0.00% (a)	09/13/2021	999,844
1,000,000	Chevron Corporation	0.00% (a)	09/22/2021	999,825
1,000,000	Emerson Electric Company	0.00% (a)	07/23/2021	999,958
2,000,000	EXXON Corporation	0.00%	11/16/2021	1,999,398
1,000,000	EXXON Corporation	0.00%	12/13/2021	999,557
1,000,000	Exxon Mobil Corporation	0.00%	10/04/2021	999,827
4,000,000	General Dynamics Corporation	0.00% (a)	12/16/2021	3,996,977
2,000,000	Henkel Corporation	0.00% (a)	08/16/2021	1,999,778
1,000,000	Honeywell International, Inc.	0.00% (a)	01/12/2022	999,368
1,000,000	Honeywell International, Inc.	0.00% (a)	05/20/2022	998,596
1,000,000	John Deere Corporation	0.00% (a)	07/07/2021	999,991
1,000,000	JPMorgan Securities LLC	0.00%	10/04/2021	999,736
1,500,000	Koch Industries, Inc.	0.00%	07/06/2021	1,499,989
1,000,000	Komatsu Finance America, Inc.	0.00% (a)	08/12/2021	999,922
2,000,000	Komatsu Finance America, Inc.	0.00% (a)	08/19/2021	1,999,811
1,000,000	Komatsu Finance America, Inc.	0.00% (a)	09/02/2021	999,867
1,000,000	LVMH Moet Hennessy Lou Vuitton	0.00% (a)	07/01/2021	999,999
2,000,000	LVMH Moet Hennessy Lou Vuitton	0.00% (a)	07/12/2021	1,999,962
1,000,000	LVMH Moet Hennessy Lou Vuitton	0.00% (a)	11/01/2021	999,600
1,000,000	Macquarie Bank Ltd.	0.00% (a)	02/08/2022	998,953
1,000,000	Metlife Short Term Funding LLC	0.00% (a)	09/10/2021	999,894
1,000,000	Mizuho Corporation	0.00% (a)	02/18/2022	998,964
2,000,000	Nestle Corporation	0.00% (a)	08/09/2021	1,999,907
1,400,000	Nestle Corporation	0.00% (a)	08/10/2021	1,399,933
1,000,000	New York Life Corporation	0.00% (a)	07/30/2021	999,938
2,000,000	Novartis Financial Corporation	0.00% (a)	07/12/2021	1,999,960
2,000,000	Novartis Financial Corporation	0.00% (a)	08/02/2021	1,999,896
1,000,000	NSTAR Electric Company	0.00%	07/19/2021	999,959
1,000,000	PACCAR Financial Corporation	0.00%	07/02/2021	999,996

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,000,000	PACCAR Financial Corporation	0.00%	08/02/2021	999,922
2,000,000	PACCAR Financial Corporation	0.00%	09/27/2021	1,999,530
1,800,000	Province of British Columbia	0.00%	08/24/2021	1,799,813
2,000,000	Province of British Columbia	0.00%	09/21/2021	1,999,617
1,000,000	Province of British Columbia	0.00%	11/04/2021	999,693
4,000,000	Roche Holding, Inc.	0.00% (a)	08/24/2021	3,999,621
2,000,000	Shell Finance International B.V.	0.00% (a)	08/16/2021	1,999,726
1,000,000	Shell Finance International B.V.	0.00% (a)	08/17/2021	999,860
1,000,000	Shell Finance International B.V.	0.00% (a)	09/02/2021	999,812
1,000,000	Siemens Capital Corporation LLC	0.00% (a)	07/15/2021	999,977
2,000,000	Southern California Gas Company	0.00% (a)	07/06/2021	1,999,985
1,000,000	Toronto-Dominion Bank	0.00% (a)	12/10/2021	999,506
1,500,000	Toronto-Dominion Bank	0.00% (a)	05/17/2022	1,497,526
1,000,000	Total Capital Canada Ltd.	0.00% (a)	07/07/2021	999,985
1,000,000	Total Capital Canada Ltd.	0.00% (a)	08/02/2021	999,922
1,000,000	Total Capital Canada Ltd.	0.00% (a)	08/18/2021	999,884
1,000,000	Total Capital Canada Ltd.	0.00% (a)	09/14/2021	999,810
1,000,000	Toyota Motor Credit Corporation	0.00%	08/30/2021	999,856
2,000,000	Unilever Capital Corporation	0.00% (a)	10/01/2021	1,999,618
1,190,000	Walt Disney Company	0.00% (a)	07/15/2021	1,189,953
3,000,000	Walt Disney Company	0.00% (a)	04/29/2022	2,994,395
<b>Total Commercial Paper</b> (Cost \$91,354,760)				91,358,073
<b>Money Market Funds - 1.2%</b>				
872,241	First American Government Obligations Fund - Class U	0.03% (b)		872,241
872,241	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (b)		872,241
872,242	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (b)		872,242
<b>Total Money Market Funds</b> (Cost \$2,616,724)				2,616,724
<b>Total Short Term Investments</b> (Cost \$93,971,484)				93,974,797
<b>Total Investments - 100.8%</b> (Cost \$227,666,174)				228,213,752
Liabilities in Excess of Other Assets - (0.8)%				(1,920,681)
<b>NET ASSETS - 100.0%</b>				<b>\$ 226,293,071</b>

- (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	40.3%
US Corporate Bonds	35.3%
Foreign Corporate Bonds	24.0%
Money Market Funds	1.2%
Other Assets and Liabilities	(0.8)%
	<u>100.0%</u>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

Banking	37.6%
Automotive	9.4%
Energy	9.1%
Insurance	7.7%
Pharmaceuticals	5.1%
Construction	4.7%
Utilities	4.4%
Diversified Manufacturing	3.8%
Retailers (other than Food/Drug)	2.7%
Consumer Products	2.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.1%
Media	1.8%
Aerospace & Defense	1.8%
Transportation	1.8%
Technology	1.7%
Food Products	1.5%
Short Term Investments	1.2%
Telecommunications	0.9%
Real Estate	0.7%
Commercial Services	0.4%
Other Assets and Liabilities	(0.8)%
	<u>100.0%</u>

## DoubleLine Shiller Enhanced International CAPE<sup>®</sup>

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 0.6%</b>				
500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	511,705
<b>Total Asset Backed Obligations (Cost \$499,875)</b>				<b>511,705</b>
<b>Collateralized Loan Obligations - 16.0%</b>				
500,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.34% (a)	07/20/2032	500,755
498,782	AMMC Ltd., Series 2014-15A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	1.44% (a)	01/15/2032	499,156
500,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	1.32% (a)	04/19/2034	500,624
500,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% (a)	04/24/2034	501,506
1,000,000	CarVal Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	0.00% (a)(h)	07/20/2034	1,000,000
500,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.28% (a)	07/17/2034	500,033
500,000	Crown Point Ltd., Series 2020-9A-A (3 Month LIBOR USD + 2.05%, 2.05% Floor)	2.24% (a)	07/14/2032	500,591
500,000	Crown Point Ltd., Series 2020-9A-B (3 Month LIBOR USD + 2.69%, 2.69% Floor)	2.88% (a)	07/14/2032	499,813
500,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.42% (a)	04/15/2033	501,908
500,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.37% (a)	10/20/2031	500,375
500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.31% (a)	07/15/2034	500,095
500,000	Highbridge Loan Management Ltd., Series 3A-2014-CR (3 Month LIBOR USD + 3.60%)	3.79% (a)	07/18/2029	498,778
1,500,000	Kayne Ltd., Series 2019-6A-A1 (3 Month LIBOR USD + 1.38%, 1.38% Floor)	1.57% (a)	01/20/2033	1,505,495
500,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	1.19% (a)	07/20/2030	500,000
500,000	Palmer Square Loan Funding Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.26% (a)	07/15/2034	500,468
500,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.22% (a)	04/15/2036	499,776
500,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.30% (a)	07/15/2031	500,153
1,000,000	Sound Point Ltd.	0.01% (a)(b)	07/20/2034	1,000,000
500,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.32% (a)	07/15/2034	500,005
500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%)	1.13% (a)	09/07/2030	499,529
1,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.34% (a)	07/20/2032	1,000,395
500,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.32% (a)	01/15/2031	500,177
<b>Total Collateralized Loan Obligations (Cost \$13,489,758)</b>				<b>13,509,632</b>

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Foreign Corporate Bonds - 5.7%</b>				
110,000	AstraZeneca PLC	3.50%	08/17/2023	116,891
70,000	Avolon Holdings Funding Ltd.	3.63% (a)	05/01/2022	71,627
40,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	43,260
150,000	Banco Continental SAECA	2.75% (a)	12/10/2025	148,427
100,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	99,590
150,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	149,426
200,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	203,502
25,000	Bank of Nova Scotia	0.55%	09/15/2023	25,067
110,000	BAT International Finance PLC	1.67%	03/25/2026	110,023
65,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	65,003
100,000	Central American Bottling Corporation	5.75%	01/31/2027	104,740
200,000	CIMB Bank BHD	3.26%	03/15/2022	203,482
200,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	199,649
100,000	Ecopetrol S.A.	5.88%	09/18/2023	108,223
139,100	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	139,649
200,000	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	202,357
30,000	Glencore Funding LLC	4.13% (a)	05/30/2023	31,927
10,000	Glencore Funding LLC	4.13% (a)	03/12/2024	10,787
10,000	Glencore Funding LLC	4.00% (a)	04/16/2025	10,929
200,000	HPHT Finance Ltd.	2.88%	11/05/2024	209,795
200,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	199,189
200,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	204,414
45,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	46,047
55,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	58,237
200,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	202,295
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	187,783
200,000	Minejesa Capital B.V.	4.63%	08/10/2030	212,290
200,000	ONGC Videsh Ltd.	2.88%	01/27/2022	202,280
200,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	207,876
200,000	POSCO	2.38%	11/12/2022	204,355
115,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	0.55%	01/20/2026	115,149
200,000	Sable International Finance Ltd.	5.75%	09/07/2027	210,731
100,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	102,811
200,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	198,972
200,000	VTR Comunicaciones SpA	5.13%	01/15/2028	209,395
<b>Total Foreign Corporate Bonds (Cost \$4,784,058)</b>				<b>4,816,178</b>
<b>Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.3%</b>				
200,000	Colombia Government International Bond	4.50%	01/28/2026	218,761
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations</b> (Cost \$219,128)				<b>218,761</b>
<b>Non-Agency Commercial Mortgage Backed Obligations - 13.2%</b>				
100,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.17% (a)	04/15/2034	100,371
1,637,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.12% (a)(c)(e)	06/15/2054	151,050



Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
130,000	Arbor Realty Ltd., Series 2021-FL1-D (1 Month LIBOR USD + 2.95%, 2.95% Floor)	3.02% (a)	12/15/2035	130,821
231,000	AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.77% (a)	09/14/2036	227,219
251,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.12% (a)	12/15/2036	240,700
115,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.47% (a)	06/15/2035	113,244
177,000	Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor)	2.17% (a)	09/15/2035	175,735
1,819,000	BBCMS Mortgage Trust	1.15% (c)(e)	07/15/2054	166,578
1,132,000	BBCMS Mortgage Trust	1.82% (a)(c)(e)	07/15/2054	166,567
3,844,000	BB-UBS Trust, Series 2012-SHOW-XB	0.28% (a)(c)(e)	11/05/2036	23,952
6,291,906	Benchmark Mortgage Trust, Series 2018-B2-XA	0.56% (c)(e)	02/15/2051	126,466
5,783,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.61% (c)(e)	09/15/2043	219,199
2,271,000	Benchmark Mortgage Trust, Series 2021-B26-XB	0.64% (a)(c)(e)	06/15/2054	124,869
2,202,000	Benchmark Mortgage Trust, Series 2021-B27-XA	1.27% (c)(e)	07/15/2054	219,177
163,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	2.97% (a)	04/15/2034	161,820
100,000	BX Trust, Series 2021-VIEW-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.05% (a)	06/15/2023	100,331
100,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	3.75% (a)	06/15/2023	100,404
3,545,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.85% (a)(c)(e)	02/15/2033	75,428
100,000	CHCP Ltd., Series 2021-FL1-C (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.22% (a)	02/15/2038	100,506
2,813,327	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.30% (c)(e)	03/10/2047	70,397
2,901,679	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	2.01% (c)(e)	05/10/2049	211,447
268,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.87% (a)	12/15/2036	266,001
255,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.65% Floor)	3.72% (a)	12/15/2036	251,054
111,000	Commercial Mortgage Pass-Through Certificates, Series 2013-LC13-B	5.01% (a)(c)	08/10/2046	118,483
100,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C	4.68% (c)	08/10/2048	107,657
6,311,012	Commercial Mortgage Pass-Through Certificates, Series 2015-CR27-XA	1.06% (c)(e)	10/10/2048	218,374
186,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.45% (c)	02/10/2048	193,053
5,899,257	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-XD	1.23% (a)(c)(e)	07/10/2048	245,311
100,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.72% (a)	05/15/2036	100,428
150,000	CSAIL Commercial Mortgage Trust, Series 2016-C5-C	4.78% (c)	11/15/2048	162,135
164,000	CSMC Mortgage-Backed Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	169,274
136,000	CSMC Trust, Series 2020-NET-D	3.83% (a)(c)	08/15/2037	143,035
52,373	CSWF Trust, Series 2018-TOP-D (1 Month LIBOR USD + 1.80%, 1.80% Floor)	1.87% (a)	08/15/2035	52,456
92,814	DBGS Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	05/15/2035	93,127

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
170,000	DBJPM Mortgage Trust, Series 2016-C3-B	3.26%	08/10/2049	175,541
165,000	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.33% (a)	07/15/2038	166,124
111,000	Great Wolf Trust, Series 2019-WOLF-A (1 Month LIBOR USD + 1.03%, 1.03% Floor)	1.11% (a)	12/15/2036	111,205
100,000	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% (a)	04/10/2034	101,136
186,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.35% (a)(c)	02/10/2037	183,938
277,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% (a)(c)	11/10/2047	186,489
4,469,112	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.62% (c)(e)	11/10/2049	120,394
188,740	HPLY Trust, Series 2019-HIT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.07% (a)	11/15/2036	189,149
100,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-C13-C	4.21% (c)	01/15/2046	104,506
300,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% (a)(c)	01/05/2031	297,172
104,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(c)	07/05/2033	107,510
300,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% (a)(c)	07/05/2033	306,458
200,000	JPMBB Commercial Mortgage Securities Trust, Series 2013-C12-C	4.24% (c)	07/15/2045	207,820
250,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (a)(c)	09/15/2047	252,940
200,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.44% (c)	02/15/2048	204,998
100,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	103,826
150,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	1.95% (a)	07/16/2036	150,663
186,000	MFT Trust, Series 2020-ABC-D	3.59% (a)(c)	02/10/2042	180,910
4,953,748	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-XE	1.02% (a)(c)(e)	11/15/2052	249,288
88,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.27% (a)	11/15/2034	87,372
188,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2034	184,132
15,277,000	Morgan Stanley Capital Trust, Series 2017-ASHF-XCP	0.00% (a)(c)(e)	05/15/2019	15
111,000	Morgan Stanley Capital Trust, Series 2017-CLS-F (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.67% (a)	11/15/2034	111,017
164,000	Morgan Stanley Capital Trust, Series 2018-SUN-D (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.72% (a)	07/15/2035	164,110
150,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	1.79% (a)	04/15/2036	150,064
200,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	210,860
2,629,256	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	2.10% (c)(e)	10/10/2048	163,787
18,169,000	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(c)(e)	07/15/2041	390,910
8,147,302	SLIDE, Series 2018-FUN-XCP	0.00% (a)(c)(e)	12/15/2020	81
100,000	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	2.97% (a)	03/15/2038	100,504
200,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	219,089
5,378,000	UBS Commercial Mortgage Trust, Series 2017-C3-XB	0.48% (c)(e)	08/15/2050	146,933
135,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-C	4.06% (c)	04/15/2050	141,196
6,451,803	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.80% (c)(e)	07/15/2058	146,935
4,207,972	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.07% (c)(e)	12/15/2048	156,082

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,860,556	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-XA	1.11% (c)(e)	01/15/2052	168,043
867,521	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.69% (c)(e)	04/15/2054	101,780
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$11,629,702)</b>				<b>11,169,646</b>

**Non-Agency Residential Collateralized Mortgage Obligations - 12.2%**

482,355	Ajax Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(f)	01/25/2061	492,010
233,196	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% (a)(f)	06/28/2034	237,909
135,045	Citigroup Mortgage Loan Trust, Series 2006-AR2-1A2	2.57% (c)	03/25/2036	131,023
367,965	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	246,799
635,177	CSMC Trust, Series 2019-RPL9-A1	2.98% (a)(c)	10/27/2059	640,848
2,446,361	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.35%	12/25/2036	1,164,300
509,237	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR6-A6 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	0.47%	02/25/2037	494,171
339,736	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(f)	05/25/2059	341,369
223,044	Lehman XS Trust, Series 2007-6-2A1 (1 Month LIBOR USD + 0.42%, 0.42% Floor)	0.51%	05/25/2037	196,979
1,179,857	MASTR Adjustable Rate Mortgages Trust, Series 2006-OA2-4A1B (12 Month US Treasury Average + 1.20%, 1.20% Floor)	1.32%	12/25/2046	1,084,560
893,688	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	2.22% (c)	10/25/2047	381,707
1,803,718	Morgan Stanley Capital Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.13%, 0.13% Floor)	0.22% (a)	01/25/2037	945,979
453,884	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(c)	05/25/2060	461,668
800,000	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(f)	02/25/2061	805,221
487,935	PRPM LLC, Series 2021-4-A1	1.87% (a)(f)	04/25/2026	487,703
995,968	RALI Trust, Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	0.69%	06/25/2037	748,817
502,205	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(c)	10/26/2048	521,953
903,444	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(f)	05/25/2051	904,966
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$10,222,351)</b>				<b>10,287,982</b>

**US Corporate Bonds - 5.6%**

105,000	AbbVie, Inc.	2.30%	11/21/2022	107,796
20,000	Anthem, Inc.	3.30%	01/15/2023	20,872
85,000	Anthem, Inc.	3.50%	08/15/2024	91,594
105,000	AT&T, Inc.	4.45%	04/01/2024	114,720
115,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.74% (a)	05/24/2024	115,985
50,000	Atmos Energy Corporation	0.63%	03/09/2023	50,017
65,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	0.92%	03/05/2024	65,612
40,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.72%	04/22/2025	40,267
100,000	Boeing Company	4.51%	05/01/2023	106,642
45,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	45,000
60,000	Capital One Financial Corporation	3.20%	01/30/2023	62,487
30,000	Capital One Financial Corporation	3.90%	01/29/2024	32,388
115,000	Carrier Global Corporation	2.24%	02/15/2025	119,644
110,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.16%	06/01/2024	111,734

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
110,000	Conagra Brands, Inc.	4.30%	05/01/2024	120,723
20,000	Dollar Tree, Inc.	4.00%	05/15/2025	22,095
90,000	Dollar Tree, Inc.	3.70%	05/15/2023	95,137
5,000	DTE Energy Company	2.25%	11/01/2022	5,114
30,000	DTE Energy Company	2.53%	10/01/2024	31,601
65,000	DTE Energy Company	1.05%	06/01/2025	65,013
95,000	DuPont de Nemours, Inc.	4.49%	11/15/2025	108,074
115,000	eBay, Inc.	2.75%	01/30/2023	119,065
95,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	109,777
95,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	103,113
110,000	HCA, Inc.	5.00%	03/15/2024	121,589
115,000	Hyundai Capital America	2.85% (a)	11/01/2022	118,292
55,000	JPMorgan Chase & Company	3.90%	07/15/2025	60,863
50,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	51,092
110,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	110,132
95,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	103,074
35,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	35,084
115,000	Microchip Technology, Inc.	0.97% (a)	02/15/2024	114,991
115,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	114,965
85,000	NextEra Energy Capital Holdings, Inc.	0.65%	03/01/2023	85,368
100,000	NVIDIA Corporation	0.58%	06/14/2024	100,052
20,000	Omnicom Group, Inc.	3.65%	11/01/2024	21,728
55,000	Pacific Gas and Electric Company	1.75%	06/16/2022	54,980
40,000	Pacific Gas and Electric Company	1.37%	03/10/2023	40,003
105,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	110,545
95,000	Pioneer Natural Resources Company	0.55%	05/15/2023	95,126
60,000	Prudential Financial, Inc.	3.50%	05/15/2024	64,998
110,000	PSEG Power LLC	3.85%	06/01/2023	116,835
115,000	Republic Services, Inc.	2.50%	08/15/2024	120,768
50,000	Royalty Pharma PLC	0.75% (a)	09/02/2023	50,171
110,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	118,462
85,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	85,356
105,000	Southwest Airlines Company	4.75%	05/04/2023	112,674
115,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.45%	06/09/2025	115,242
95,000	Union Pacific Corporation	3.15%	03/01/2024	101,410
10,000	Union Pacific Corporation	3.75%	03/15/2024	10,742
50,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	49,949
120,000	Valero Energy Corporation	1.20%	03/15/2024	121,113
100,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	103,189
100,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	102,167
105,000	Welltower, Inc.	3.63%	03/15/2024	112,640
100,000	WP Carey, Inc.	4.25%	10/01/2026	112,464
<b>Total US Corporate Bonds (Cost \$4,675,930)</b>				<b>4,700,534</b>

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>US Government and Agency Mortgage Backed Obligations - 5.3%</b>				
2,000,000	Federal National Mortgage Association	2.00%	06/01/2036	2,072,455
1,500,000	Federal National Mortgage Association	2.00%	07/01/2036	1,554,303
689,226	Federal Home Loan Mortgage Corporation, Pool SB8511	2.00%	05/01/2036	713,591
93,368	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.02% (a)	01/25/2051	94,171
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$4,429,693)</b>				<b>4,434,520</b>
<b>US Government and Agency Obligations - 15.8%</b>				
1,400,000	United States Treasury Notes	0.38% (d)	03/31/2022	1,403,115
1,600,000	United States Treasury Notes	0.13%	11/30/2022	1,599,250
2,000,000	United States Treasury Notes	0.13%	05/15/2023	1,996,523
2,650,000	United States Treasury Notes	0.13%	12/15/2023	2,636,543
1,000,000	United States Treasury Notes	0.25% (d)	03/15/2024	996,172
4,760,000	United States Treasury Notes	0.25%	06/15/2024	4,731,180
<b>Total US Government and Agency Obligations (Cost \$13,381,412)</b>				<b>13,362,783</b>
<b>Affiliated Mutual Funds - 6.4%</b>				
561,546	DoubleLine Floating Rate Fund (Class I)			5,362,761
<b>Total Affiliated Mutual Funds (Cost \$5,429,714)</b>				<b>5,362,761</b>
<b>Short Term Investments - 5.3%</b>				
1,490,300	First American Government Obligations Fund - Class U	0.03% (g)		1,490,300
1,490,300	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (g)		1,490,300
1,490,300	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (g)		1,490,300
<b>Total Short Term Investments (Cost \$4,470,900)</b>				<b>4,470,900</b>
<b>Total Investments - 86.4% (Cost \$73,232,521)</b>				<b>72,845,402</b>
Other Assets in Excess of Liabilities - 13.6%				11,508,667
<b>NET ASSETS - 100.0%</b>				<b>\$ 84,354,069</b>

- (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 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.
- (c) 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.
- (d) All or a portion of this security has been pledged as collateral.
- (e) Interest only security
- (f) 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.
- (g) Seven-day yield as of period end
- (h) The final coupon rate has not been established as of period end.

**SECURITY TYPE BREAKDOWN as a % of Net Assets:**

Collateralized Loan Obligations	16.0%
US Government and Agency Obligations	15.8%
Non-Agency Commercial Mortgage Backed Obligations	13.2%
Non-Agency Residential Collateralized Mortgage Obligations	12.2%
Affiliated Mutual Funds	6.4%
Foreign Corporate Bonds	5.7%
US Corporate Bonds	5.6%
Short Term Investments	5.3%
US Government and Agency Mortgage Backed Obligations	5.3%
Asset Backed Obligations	0.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.3%
Other Assets and Liabilities	13.6%
	<u>100.0%</u>



**INVESTMENT BREAKDOWN as a % of Net Assets:**

Collateralized Loan Obligations	16.0%
US Government and Agency Obligations	15.8%
Non-Agency Commercial Mortgage Backed Obligations	13.2%
Non-Agency Residential Collateralized Mortgage Obligations	12.2%
Affiliated Mutual Funds	6.4%
Short Term Investments	5.3%
US Government and Agency Mortgage Backed Obligations	5.3%
Banking	3.4%
Utilities	1.5%
Telecommunications	1.0%
Energy	0.8%
Transportation	0.8%
Asset Backed Obligations	0.6%
Insurance	0.4%
Healthcare	0.3%
Pharmaceuticals	0.3%
Food Products	0.3%
Automotive	0.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.3%
Real Estate	0.3%
Aerospace & Defense	0.3%
Technology	0.3%
Building and Development (including Steel/Metals)	0.2%
Environmental Control	0.2%
Diversified Manufacturing	0.2%
Commercial Services	0.1%
Retailers (other than Food/Drug)	0.1%
Finance	0.1%
Beverage and Tobacco	0.1%
Chemicals/Plastics	0.1%
Containers and Glass Products	0.1%
Mining	0.1%
Construction	0.0% (i)
Media	0.0% (i)
Other Assets and Liabilities	13.6%
	<u>100.0%</u>

(i) Represents less than 0.05% of net assets

A summary of the DoubleLine Shiller Enhanced International CAPE®'s investments in affiliated mutual funds for the period ended June 30, 2021 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at June 30, 2021	Value at June 30, 2021	Change in Unrealized for the Period Ended June 30, 2021	Dividend Income Earned for the Period Ended June 30, 2021	Net Realized Gain (Loss) for the Period Ended June 30, 2021
DoubleLine Floating Rate Fund (Class I)	\$2,353,170	\$3,000,000	\$—	561,546	\$5,362,761	\$9,591	\$33,375	\$—

#### 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 <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.20%	Termination	07/30/2021	32,000,000 EUR	\$ 6,233,396
Shiller Barclays CAPE® Europe Sector Net ER NoC Index <sup>(1)</sup>	BNP Paribas	Long	0.20%	Termination	10/29/2021	9,600,000 EUR	3,816,650
Shiller Barclays CAPE® Europe Sector Net ER NoC Index <sup>(1)</sup>	BNP Paribas	Long	0.20%	Termination	02/28/2022	6,000,000 EUR	1,309,632
Shiller Barclays CAPE® Europe Sector Net ER NoC Index <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.20%	Termination	02/28/2022	13,700,000 EUR	502,499
							<u>\$11,862,177</u>

<sup>(1)</sup> 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 June 30, 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	9,253,013 USD	\$ 9,253,013	7,600,000 EUR	\$ 9,080,683	\$ (172,330)
06/08/2022	Barclays Capital, Inc.	10,503,085 USD	10,503,085	8,600,000 EUR	10,275,509	(227,576)
06/08/2022	Goldman Sachs	55,098,569 USD	55,098,569	45,100,000 EUR	53,886,683	(1,211,886)
						<u>\$74,854,667</u>
						<u>\$73,242,875</u>
						<u>\$(1,611,792)</u>

EUR Euro

USD US Dollar

## DoubleLine Colony Real Estate and Income Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Collateralized Loan Obligations - 19.3%</b>				
1,000,000	CFIP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.34%)	1.53% (a)	04/20/2029	1,000,937
1,000,000	Crown Point Ltd., Series 2020-9A-A (3 Month LIBOR USD + 2.05%, 2.05% Floor)	2.24% (a)	07/14/2032	1,001,183
1,000,000	Crown Point Ltd., Series 2020-9A-B (3 Month LIBOR USD + 2.69%, 2.69% Floor)	2.88% (a)	07/14/2032	999,626
<b>Total Collateralized Loan Obligations (Cost \$2,994,000)</b>				<b>3,001,746</b>
<b>Foreign Corporate Bonds - 3.9%</b>				
85,000	AstraZeneca PLC	3.50%	08/17/2023	90,325
85,000	Avolon Holdings Funding Ltd.	3.63% (a)	05/01/2022	86,976
15,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	16,222
30,000	Bank of Nova Scotia	0.55%	09/15/2023	30,080
90,000	BAT International Finance PLC	1.67%	03/25/2026	90,019
55,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	55,003
25,000	Glencore Funding LLC	4.13% (a)	05/30/2023	26,606
10,000	Glencore Funding LLC	4.13% (a)	03/12/2024	10,787
5,000	Glencore Funding LLC	4.00% (a)	04/16/2025	5,465
40,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	40,930
50,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	52,943
95,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	0.55%	01/20/2026	95,123
<b>Total Foreign Corporate Bonds (Cost \$600,388)</b>				<b>600,479</b>
<b>Non-Agency Commercial Mortgage Backed Obligations - 18.6%</b>				
174,000	Benchmark Mortgage Trust, Series 2019-B12-TCB	3.55% (a)(b)	08/15/2052	173,345
2,642,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.61% (b) (c)	09/15/2043	100,142
621,283	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.05% (a)	09/15/2037	590,630
277,000	CLNC Ltd., Series 2019-FL1-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	08/20/2035	270,796
172,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C	4.68% (b)	08/10/2048	185,170
100,000	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.33% (a)	07/15/2038	100,682
187,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.67% (a)	08/15/2032	178,071
205,011	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.22% (a)	11/15/2036	201,575
279,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-MINN-E (1 Month LIBOR USD + 2.50%, 3.50% Floor)	3.50% (a)	11/15/2035	254,090
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3-D	5.71% (a)(b)	02/15/2046	621,469
200,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (a)(b)	09/15/2047	202,352
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$3,277,995)</b>				<b>2,878,322</b>

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>US Corporate Bonds - 25.9%</b>				
90,000	AbbVie, Inc.	2.30%	11/21/2022	92,397
65,000	Anthem, Inc.	3.30%	01/15/2023	67,833
25,000	Anthem, Inc.	3.50%	08/15/2024	26,939
90,000	AT&T, Inc.	4.45%	04/01/2024	98,332
100,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	0.74% (a)	05/24/2024	100,857
40,000	Atmos Energy Corporation	0.63%	03/09/2023	40,014
70,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	0.92%	03/05/2024	70,659
30,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.72%	04/22/2025	30,200
85,000	Boeing Company	4.51%	05/01/2023	90,646
40,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	40,000
95,000	Capital One Financial Corporation	3.90%	01/29/2024	102,561
85,000	Carrier Global Corporation	2.24%	02/15/2025	88,433
100,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.16%	06/01/2024	101,577
80,000	Conagra Brands, Inc.	4.30%	05/01/2024	87,799
75,000	Dollar Tree, Inc.	4.00%	05/15/2025	82,857
10,000	Dollar Tree, Inc.	3.70%	05/15/2023	10,571
95,000	DTE Energy Company	1.05%	06/01/2025	95,019
80,000	DuPont de Nemours, Inc.	4.49%	11/15/2025	91,010
85,000	eBay, Inc.	2.75%	01/30/2023	88,004
80,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	92,444
85,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	92,259
80,000	HCA, Inc.	5.00%	03/15/2024	88,428
85,000	Hyundai Capital America	2.85% (a)	11/01/2022	87,433
20,000	JPMorgan Chase & Company	3.90%	07/15/2025	22,132
70,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	71,528
90,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	90,108
90,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	97,649
25,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	25,060
90,000	Microchip Technology, Inc.	0.97% (a)	02/15/2024	89,993
95,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	94,971
75,000	NextEra Energy Capital Holdings, Inc.	0.65%	03/01/2023	75,324
95,000	NVIDIA Corporation	0.58%	06/14/2024	95,049
5,000	Omnicom Group, Inc.	3.65%	11/01/2024	5,432
85,000	Pacific Gas and Electric Company	1.75%	06/16/2022	84,970
10,000	Pacific Gas and Electric Company	1.37%	03/10/2023	10,001
85,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	89,489
90,000	Pioneer Natural Resources Company	0.55%	05/15/2023	90,120
50,000	Prudential Financial, Inc.	3.50%	05/15/2024	54,165
95,000	PSEG Power LLC	3.85%	06/01/2023	100,903
85,000	Republic Services, Inc.	2.50%	08/15/2024	89,263
45,000	Royalty Pharma PLC	0.75% (a)	09/02/2023	45,154
85,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	91,538
100,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	0.88%	04/01/2024	100,419

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
85,000	Southwest Airlines Company	4.75%	05/04/2023	91,212
100,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.45%	06/09/2025	100,210
85,000	Union Pacific Corporation	3.15%	03/01/2024	90,735
55,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	54,944
90,000	Valero Energy Corporation	1.20%	03/15/2024	90,835
95,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.26%	05/15/2025	98,030
100,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	102,167
95,000	Welltower, Inc.	3.63%	03/15/2024	101,913
85,000	WP Carey, Inc.	4.25%	10/01/2026	95,594
<b>Total US Corporate Bonds (Cost \$3,994,666)</b>				<b>4,015,180</b>
<b>US Government and Agency Obligations - 18.2%</b>				
510,000	United States Treasury Notes	0.38% (e)	03/31/2022	511,135
570,000	United States Treasury Notes	0.13%	11/30/2022	569,733
720,000	United States Treasury Notes	0.13%	05/15/2023	718,748
600,000	United States Treasury Notes	0.13%	12/15/2023	596,953
430,000	United States Treasury Notes	0.25%	06/15/2024	427,397
<b>Total US Government and Agency Obligations (Cost \$2,825,274)</b>				<b>2,823,966</b>
<b>Short Term Investments - 3.8%</b>				
195,153	First American Government Obligations Fund - Class U	0.03% (d)		195,153
195,154	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (d)		195,154
195,154	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (d)		195,154
<b>Total Short Term Investments (Cost \$585,461)</b>				<b>585,461</b>
<b>Total Investments - 89.7% (Cost \$14,277,784)</b>				<b>13,905,154</b>
Other Assets in Excess of Liabilities - 10.3%				1,593,980
<b>NET ASSETS - 100.0%</b>				<b>\$ 15,499,134</b>

- (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) All or a portion of this security has been pledged as collateral.

**SECURITY TYPE BREAKDOWN as a % of Net Assets:**

US Corporate Bonds	25.9%
Collateralized Loan Obligations	19.3%
Non-Agency Commercial Mortgage Backed Obligations	18.6%
US Government and Agency Obligations	18.2%
Foreign Corporate Bonds	3.9%
Short Term Investments	3.8%
Other Assets and Liabilities	10.3%
	<hr/>
	100.0%
	<hr/>



**INVESTMENT BREAKDOWN as a % of Net Assets:**

Collateralized Loan Obligations	19.3%
Non-Agency Commercial Mortgage Backed Obligations	18.6%
US Government and Agency Obligations	18.2%
Banking	6.8%
Short Term Investments	3.8%
Utilities	3.0%
Energy	2.0%
Insurance	1.9%
Healthcare	1.5%
Pharmaceuticals	1.5%
Real Estate	1.3%
Telecommunications	1.3%
Technology	1.2%
Aerospace & Defense	1.2%
Transportation	1.2%
Automotive	1.1%
Food Products	1.1%
Finance	0.7%
Retailers (other than Food/Drug)	0.6%
Chemicals/Plastics	0.6%
Beverage and Tobacco	0.6%
Environmental Control	0.6%
Diversified Manufacturing	0.6%
Commercial Services	0.6%
Mining	0.3%
Construction	0.1%
Media	0.0% (f)
Other Assets and Liabilities	10.3%
	<u>100.0%</u>

(f) 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
Colony Capital Fundamental US Real Estate Index Excess Return <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.45%	Termination	07/08/2021	4,800,000	\$ 1,200,295
Colony Capital Fundamental US Real Estate Index Excess Return <sup>(1)</sup>	Barclays Capital, Inc.	Long	0.45%	Termination	06/09/2022	9,200,000	384,268
							<u>\$ 1,584,563</u>

<sup>(1)</sup> The Colony Capital 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 June 30, 2021, is available on the Barclays Capital, Inc. website at <https://indices.barclays/doubleline>.

## DoubleLine Emerging Markets Local Currency Bond Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
<b>Foreign Corporate Bonds - 15.9%</b>					
<b>Brazil - 1.0%</b>					
550,000	BRL	Simpar Finance SARL	10.75% (a)	02/12/2028	101,896
					101,896
<b>China - 3.4%</b>					
2,210,000	CNY	International Bank for Reconstruction & Development	2.00%	02/18/2026	337,646
					337,646
<b>Colombia - 2.1%</b>					
833,000,000	COP	Empresas Publicas de Medellin ESP	8.38% (a)	11/08/2027	211,739
					211,739
<b>Mexico - 4.6%</b>					
2,030,000	MXN	America Movil S.A.B. de C.V.	6.45%	12/05/2022	102,055
6,900,000	MXN	International Finance Corporation	7.50%	01/18/2028	354,658
					456,713
<b>Peru - 0.9%</b>					
325,000	PEN	Banco de Credito del Peru	4.65% (a)	09/17/2024	87,376
					87,376
<b>Russia - 3.9%</b>					
15,000,000	RUB	Asian Infrastructure Investment Bank	4.25%	07/16/2025	191,108
14,000,000	RUB	European Bank for Reconstruction & Development	6.00%	07/24/2023	190,486
					381,594
<b>Total Foreign Corporate Bonds (Cost \$1,634,511)</b>					<b>1,576,964</b>
<b>Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 79.7%</b>					
<b>Brazil - 8.6%</b>					
2,000	BRL	Nota doo Tesouro Nacional	10.00%	01/01/2025	424,537
2,000	BRL	Nota doo Tesouro Nacional	10.00%	01/01/2029	428,056
					852,593
<b>Chile - 2.3%</b>					
90,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos	4.00% (a)	03/01/2023	126,264
75,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos	4.70% (a)	09/01/2030	102,937
					229,201
<b>Colombia - 2.0%</b>					
350,000,000	COP	Colombian TES	6.25%	11/26/2025	94,612
350,000,000	COP	Colombian TES	7.50%	08/26/2026	98,821
					193,433
<b>Czech Republic - 4.5%</b>					
9,840,000	CZK	Czech Republic Government Bond	0.45%	10/25/2023	448,821
					448,821

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
<b>Hungary - 4.2%</b>					
90,000,000	HUF	Hungary Government Bond	3.00%	06/26/2024	316,308
30,000,000	HUF	Hungary Government Bond	2.50%	10/24/2024	103,800
					420,108
<b>Indonesia - 10.8%</b>					
6,500,000,000	IDR	Indonesia Treasury Bond	6.13%	05/15/2028	448,724
1,900,000,000	IDR	Indonesia Treasury Bond	8.25%	05/15/2029	146,300
6,170,000,000	IDR	Indonesia Treasury Bond	8.38%	03/15/2034	471,260
					1,066,284
<b>Israel - 2.1%</b>					
630,000	ILS	Israel Government Bond	1.75%	08/31/2025	204,330
					204,330
<b>Malaysia - 6.2%</b>					
1,700,000	MYR	Malaysia Government Bond	3.50%	05/31/2027	423,214
790,000	MYR	Malaysia Government Bond	3.83%	07/05/2034	189,674
					612,888
<b>Mexico - 4.8%</b>					
40,000	MXN	Mexican Bonos	6.75% (c)	03/09/2023	204,451
52,000	MXN	Mexican Bonos	8.00% (c)	09/05/2024	274,744
					479,195
<b>Peru - 1.3%</b>					
530,000	PEN	Peru Government Bond	5.40%	08/12/2034	130,464
					130,464
<b>Philippines - 4.4%</b>					
4,500,000	PHP	Philippine Government Bond	6.88%	01/10/2029	111,519
13,000,000	PHP	Philippine Government International Bond	6.25%	01/14/2036	319,343
					430,862
<b>Poland - 8.2%</b>					
1,065,000	PLN	Republic of Poland Government Bond	2.25%	04/25/2022	284,670
700,000	PLN	Republic of Poland Government Bond	2.50%	04/25/2024	193,366
1,160,000	PLN	Republic of Poland Government Bond	3.25%	07/25/2025	331,347
					809,383
<b>Romania - 3.9%</b>					
1,160,000	RON	Romania Government Bond	5.85%	04/26/2023	297,081
375,000	RON	Romania Government Bond	3.65%	09/24/2031	91,616
					388,697
<b>Singapore - 3.5%</b>					
332,000	SGD	Singapore Government Bond	2.00%	02/01/2024	256,277
115,000	SGD	Singapore Government Bond	2.88%	07/01/2029	95,296
					351,573
<b>South Africa - 8.3%</b>					
4,100,000	ZAR	Republic of South Africa Government Bond	7.75%	02/28/2023	298,484

<b>Principal Amount/ Shares</b>		<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
3,900,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	259,257
4,060,000	ZAR	Republic of South Africa Government Bond	8.25%	03/31/2032	259,926
					817,667
<b>Thailand - 4.6%</b>					
7,170,000	THB	Thailand Government Bond	3.63%	06/16/2023	237,232
6,150,000	THB	Thailand Government Bond	3.85%	12/12/2025	217,872
					455,104
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations</b> (Cost \$8,082,363)					7,890,603
<b>Short Term Investments - 0.4%</b>					
13,940		BlackRock Liquidity Funds FedFund - Institutional Shares	0.03% (b)		13,940
13,874		Fidelity Institutional Money Market Government Portfolio - Class I	0.01% (b)		13,874
13,881		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (b)		13,881
<b>Total Short Term Investments (Cost \$41,695)</b>					41,695
<b>Total Investments - 96.0%</b> (Cost \$9,758,569)					9,509,262
Other Assets in Excess of Liabilities - 4.0%					400,057
<b>NET ASSETS - 100.0%</b>					<b>\$ 9,909,319</b>

(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	79.7%
Foreign Corporate Bonds	15.9%
Short Term Investments	0.4%
Other Assets and Liabilities	4.0%
	<u>100.0%</u>



**COUNTRY BREAKDOWN as a % of Net Assets:**

Indonesia	10.8%
Brazil	9.6%
Mexico	9.4%
South Africa	8.3%
Poland	8.2%
Malaysia	6.2%
Thailand	4.6%
Czech Republic	4.5%
Philippines	4.4%
Hungary	4.2%
Colombia	4.1%
Romania	3.9%
Russia	3.9%
Singapore	3.5%
China	3.4%
Chile	2.3%
Peru	2.2%
Israel	2.1%
United States	0.4%
Other Assets and Liabilities	4.0%
	<u>100.0%</u>

## DoubleLine Income Fund

Schedule of Investments

June 30, 2021 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 8.8%</b>				
526,241	AASET Ltd., Series 2019-2-C	6.41% (a)(c)	10/16/2039	390,875
1,171,174	Business Jet Securities LLC, Series 2021-1A-C	5.07% (a)(c)	04/15/2036	1,176,983
9,500	Flagship Credit Auto Trust, Series 2018-4-R	0.01% (a)(c)(h)	03/16/2026	1,384,772
1,181,970	GAIA Aviation Ltd., Series 2019-1-C	7.00% (a)(b)(c)	12/15/2044	948,412
938,185	Pioneer Aircraft Finance Ltd., Series 2019-1-C	6.90% (a)(c)	06/15/2044	750,115
2,000,000	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	1,987,224
20,000	Sofi Consumer Loan Program Trust, Series 2021-A-R1	0.10% (a)(c)(h)	08/17/2043	527,151
20,000	SoFi Professional Loan Program, Series 2018-A-R1	0.06% (a)(c)(h)	02/25/2042	693,192
5,930	SoFi Professional Loan Program, Series 2018-A-R2	0.06% (a)(c)(h)	02/25/2042	205,532
1,094,777	START Ireland, Series 2019-1-C	6.41% (a)(c)	03/15/2044	875,997
91,250	Start Ltd., Series 2019-2-C	6.66% (a)(c)	11/15/2044	72,974
1,517,123	Sunnova Helios Issuer LLC, Series 2019-AA-B	4.49% (a)	06/20/2046	1,597,541
2,030,925	Wave LLC, Series 2019-1-C	6.41% (a)(c)	09/15/2044	1,632,423
<b>Total Asset Backed Obligations (Cost \$13,404,022)</b>				<b>12,243,191</b>
<b>Collateralized Loan Obligations - 15.8%</b>				
1,250,000	Apidos Ltd., Series 2021-35A-E (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.95% (a)	04/20/2034	1,249,982
500,000	Barings Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	6.30% (a)	04/25/2034	497,023
500,000	Canyon Capital Ltd., Series 2021-3A-E (3 Month LIBOR USD + 6.20%, 6.20% Floor)	6.36% (a)	07/15/2034	500,000
500,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.11% (a)	04/20/2034	501,243
500,000	CIFC Funding Ltd., Series 2021-4A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	0.00% (a)(j)	07/15/2033	500,000
1,000,000	GoldenTree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%)	3.09% (a)	07/21/2030	996,459
2,000,000	Highbridge Loan Management Ltd., Series 12A-18-C (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.94% (a)	07/18/2031	1,976,934
900,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	3.63% (a)	07/15/2027	903,415
500,000	Madison Park Funding Ltd., Series 2021-48A-E (3 Month LIBOR USD + 6.25%, 6.25% Floor)	6.39% (a)	04/19/2033	501,841
500,000	Magnetite Ltd., Series 2019-23A-D (3 Month LIBOR USD + 3.60%, 3.60% Floor)	3.78% (a)	10/25/2032	501,704
1,275,000	Magnetite Ltd., Series 2021-29A-E (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.85% (a)	01/15/2034	1,268,350
500,000	Neuberger Berman Loan Advisers Ltd., Series 2016-21A-DR2 (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.46% (a)	04/20/2034	501,091
1,000,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.08% (a)	07/15/2029	1,003,952
500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	3.03% (a)	07/25/2030	496,936
500,000	Octagon Investment Partners Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.50%, 6.50% Floor)	6.67% (a)	04/15/2034	499,949

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	OHA Credit Funding Ltd., Series 2019-3A-ER (3 Month LIBOR USD + 6.25%, 6.25% Floor)	0.00% (a)(j)	07/02/2035	500,000
1,000,000	OHA Credit Funding Ltd., Series 2019-4A-D (3 Month LIBOR USD + 3.75%, 3.75% Floor)	3.97% (a)	10/22/2032	1,005,595
500,000	Point Au Roche Park Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.10%, 6.10% Floor)	0.00% (a)(j)	07/20/2034	500,000
1,000,000	RR Ltd., Series 2017-2A-DR (3 Month LIBOR USD + 5.80%, 5.80% Floor)	5.99% (a)	04/15/2036	987,714
1,000,000	Sound Point Ltd.	0.01% (a)(d)	07/20/2034	990,000
3,500,000	Trimaran CAVU LLC, Series 2019-2A-C (3 Month LIBOR USD + 4.72%, 4.72% Floor)	4.91% (a)	11/26/2032	3,531,788
500,000	Venture Ltd., Series 2013-14A-BRR (3 Month LIBOR USD + 1.55%, 1.55% Floor)	1.69% (a)	08/28/2029	500,250
500,000	Venture Ltd., Series 2020-39A-D (3 Month LIBOR USD + 4.25%, 4.25% Floor)	4.43% (a)	04/15/2033	506,266
500,000	Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	0.00% (a)(j)	04/15/2035	506,875
1,000,000	Wind River Ltd., Series 2019-2A-E (3 Month LIBOR USD + 7.25%, 7.25% Floor)	7.43% (a)	01/15/2033	1,006,202
<b>Total Collateralized Loan Obligations (Cost \$21,688,171)</b>				<b>21,933,569</b>

**Non-Agency Commercial Mortgage Backed Obligations - 20.0%**

1,000,000	Alen Mortgage Trust, Series 2021-ACEN-F (1 Month LIBOR USD + 5.00%, 5.00% Floor)	5.07% (a)	04/15/2034	1,005,523
206,592	Banc of America Commercial Mortgage Trust, Series 2007-4-G	6.07% (a)(e)	02/10/2051	208,431
1,500,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-E (1 Month LIBOR USD + 3.75%, 3.75% Floor)	3.82% (a)	03/15/2036	1,481,963
1,000,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	2.97% (a)	09/15/2036	972,470
13,409,430	BANK, Series 2019-BN19-XFG	1.17% (a)(e)(f)	08/15/2061	905,639
1,000,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.57% (a)	08/15/2036	995,293
993,650	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.32% (a)	07/15/2034	998,636
1,000,000	BX Trust, Series 2021-SOAR-J (1 Month LIBOR USD + 3.75%, 3.75% Floor)	3.85% (a)	06/15/2038	1,004,360
1,000,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	4.08% (a)	06/15/2023	1,004,368
1,000,000	CLNC Ltd., Series 2019-FL1-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.02% (a)	08/20/2035	977,601
17,739,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-XF	1.44% (a)(e)(f)	11/10/2047	723,982
8,120,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.60% (a)(e)(f)	03/15/2054	1,005,100
87,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.67% (a)	06/15/2033	85,199
1,242,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-H	4.09% (a)(e)	12/10/2036	1,197,231
1,738,682	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.44% (a)	12/25/2026	1,735,602
351,125	FREMF Mortgage Trust, Series 2017-KF28-B (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.09% (a)	01/25/2024	351,463
1,198,781	FREMF Mortgage Trust, Series 2018-KF56-C (1 Month LIBOR USD + 5.80%, 5.80% Floor)	5.89% (a)	11/25/2028	1,210,216

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.20% (a)	12/15/2036	492,057
1,000,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% (a)(e)	11/10/2047	673,246
1,000,000	GS Mortgage Securities Trust, Series 2019-SMP-F (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.17% (a)	08/15/2032	933,537
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C5-C	5.61% (a)(e)	08/15/2046	999,298
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% (a)(e)	05/05/2032	865,057
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-E	3.36% (a)(c)(e)	09/15/2047	1,161,801
1,000,000	Morgan Stanley Capital Trust, Series 2007-T27-C	6.21% (a)(e)	06/11/2042	1,016,307
636,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.42% (a)	11/15/2034	596,230
405,040	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.33%, 3.18% Floor)	3.41% (a)	11/11/2034	399,403
810,080	Tharaldson Hotel Portfolio Trust, Series 2018-THL-F (1 Month LIBOR USD + 4.10%, 3.95% Floor)	4.18% (a)	11/11/2034	777,208
1,562,000	UBS Commercial Mortgage Trust, Series 2013-C5-D	4.22% (a)(e)	03/10/2046	1,330,447
1,222,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	5.13% (e)	08/15/2051	1,253,208
562,000	UBS Commercial Mortgage Trust, Series 2018-NYCH-G (1 Month LIBOR USD + 4.84%, 4.84% Floor)	4.91% (a)	02/15/2032	527,127
48,314,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-XB	0.36% (e)(f)	12/15/2049	847,766
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$28,952,614)</b>				<b>27,735,769</b>

**Non-Agency Residential Collateralized Mortgage Obligations - 27.8%**

1,000,000	AMSR Trust, Series 2020-SFR4-G2	4.87% (a)	11/17/2037	1,030,823
2,000,000	AMSR Trust, Series 2021-SFR1-G	4.97% (a)(e)	06/17/2038	2,062,206
1,100,000	Angel Oak Mortgage Trust LLC, Series 2019-2-B2	6.29% (a)(e)	03/25/2049	1,132,187
81,620	Citigroup Mortgage Loan Trust, Series 2018-A-A1	4.00% (a)(e)	01/25/2068	81,776
139,901	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (a)(b)	11/25/2070	140,447
2,033,843	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (d)	03/25/2037	2,094,624
1,014,071	Connecticut Avenue Securities Trust, Series 2019-R06-2M2 (1 Month LIBOR USD + 2.10%)	2.19% (a)	09/25/2039	1,019,682
1,960,150	Connecticut Avenue Securities Trust, Series 2020-R01-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.14% (a)	01/25/2040	1,970,282
1,372,000	CSMC Trust	4.18% (a)(e)	05/25/2066	1,382,290
800,000	CSMC Trust, Series 2019-RPL8-A2	4.06% (a)(b)	10/25/2058	802,536
2,500,000	FMC GMSR Issuer Trust, Series 2019-GT2-B	4.72% (a)(e)	09/25/2024	2,475,713
846,338	Homeward Opportunities Fund Trust, Series 2020-BPL1-A2	5.44% (a)(b)	08/25/2025	863,988
2,500,000	Legacy Mortgage Asset Trust, Series 2019-GS6-A2	4.45% (a)(b)	06/25/2059	2,512,264
1,400,000	LHOME Mortgage Trust, Series 2021-RTL1-M	4.46% (a)(e)	09/25/2026	1,401,186
1,706,705	NRZ FHT Excess LLC, Series 2020-FHT1-A	4.21% (a)	11/25/2025	1,722,827
1,205,000	Progress Residential Trust, Series 2021-SFR1-H	5.00% (a)	04/17/2038	1,224,876
1,800,000	Progress Residential Trust, Series 2021-SFR6-G	4.00% (a)	07/17/2038	1,813,178
1,000,000	PRPM LLC, Series 2020-3-A2	5.07% (a)(b)	09/25/2025	1,006,010
1,400,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(e)	03/25/2026	1,400,656
1,250,000	SG Residential Mortgage Trust, Series 2021-1-B2	4.30% (a)(e)	07/25/2061	1,254,138
1,600,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1	4.33% (a)(e)	06/25/2055	1,641,979
1,400,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A2	3.23% (a)(b)	03/25/2023	1,392,211

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
348,472	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(e)	03/25/2049	355,345
149,142	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(e)	03/25/2049	152,807
390,322	Velocity Commercial Capital Loan Trust, Series 2019-1-M6	6.79% (a)(e)	03/25/2049	400,628
1,400,000	Verus Securitization Trust, Series 2020-5-B2	4.71% (a)(e)	05/25/2065	1,419,859
1,500,000	Verus Securitization Trust, Series 2021-3-B2	3.96% (a)(e)	06/25/2066	1,510,842
1,300,000	Verus Securitization Trust, Series 2021-R1-B2	4.20% (a)(e)	10/25/2063	1,307,357
2,000,000	Verus Securitization Trust, Series 2021-R2-B2	4.26% (a)(e)	02/25/2064	2,005,518
1,000,000	VOLT LLC, Series 2021-NPL3-A2	4.95% (a)(b)	02/27/2051	998,611
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$38,220,125)</b>				<b>38,576,846</b>
<b>US Corporate Bonds - 0.8%</b>				
1,114,583	United Airlines Pass-Through Trust	3.65%	01/07/2026	1,117,370
<b>Total US Corporate Bonds (Cost \$1,092,368)</b>				<b>1,117,370</b>
<b>US Government and Agency Mortgage Backed Obligations - 12.2%</b>				
1,432,426	Federal Home Loan Mortgage Corporation, Pool SB8088	1.50%	02/01/2036	1,451,069
1,388,150	Federal Home Loan Mortgage Corporation, Series 2020-HQA1-M2 (1 Month LIBOR USD + 1.90%)	1.99% (a)	01/25/2050	1,393,255
1,868,832	Federal Home Loan Mortgage Corporation, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	07/25/2050	439,563
2,356,224	Federal Home Loan Mortgage Corporation, Series 5037-IO	3.00% (f)	11/25/2050	364,331
5,693,768	Federal Home Loan Mortgage Corporation, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 2.50% Cap)	2.48% (f)(i)	06/25/2051	428,364
1,289,745	Federal National Mortgage Association, Pool MA4333	2.00%	05/01/2041	1,312,219
2,377,386	Federal National Mortgage Association, Series 2020-53-DI	3.00% (f)	08/25/2060	388,226
1,831,032	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	08/25/2050	406,419
1,576,088	Federal National Mortgage Association, Series 2020-77-S (-1 x Secured Overnight Financing Rate 30 Day Average + 4.15%, 4.15% Cap)	4.13% (f)(i)	11/25/2050	238,511
2,796,675	Federal National Mortgage Association, Series 2020-77-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 4.10%, 4.10% Cap)	4.08% (f)(i)	11/25/2050	410,690
1,382,754	Federal National Mortgage Association, Series 2020-M10-X2	1.82% (e)(f)	12/25/2030	176,436
2,855,337	Federal National Mortgage Association, Series 2020-M17-X1	1.44% (e)(f)	01/25/2028	186,788
4,608,501	Federal National Mortgage Association, Series 2021-21-GI	4.00% (f)	07/25/2043	784,850
3,644,938	Government National Mortgage Association, Series 2015-80-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.16% (f)(i)	06/20/2045	827,770
2,789,046	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	6.19% (f)(i)	08/20/2050	635,380
1,901,081	Government National Mortgage Association, Series 2020-112-MS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	08/20/2050	439,991
4,685,543	Government National Mortgage Association, Series 2020-129-SE (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.66% (f)(i)	09/20/2050	462,996
3,591,563	Government National Mortgage Association, Series 2020-138-IL	3.50% (f)	09/20/2050	457,689
1,880,358	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.26% (f)(i)	09/20/2050	406,210
2,394,907	Government National Mortgage Association, Series 2020-142-SD (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	09/20/2050	594,702

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,516,149	Government National Mortgage Association, Series 2020-160-LS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	10/20/2050	382,077
1,948,355	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	11/20/2050	411,999
1,936,876	Government National Mortgage Association, Series 2020-167-SD (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	11/20/2050	426,180
2,094,452	Government National Mortgage Association, Series 2020-175-B5 (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	11/20/2050	462,420
1,519,493	Government National Mortgage Association, Series 2020-188-LS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	11/20/2050	418,013
1,832,565	Government National Mortgage Association, Series 2020-189-SP (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.21% (f)(i)	12/20/2050	333,189
3,203,130	Government National Mortgage Association, Series 2020-196-DI	2.50% (f)	12/20/2050	435,852
1,980,253	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.06% (f)(i)	07/20/2050	432,697
6,235,000	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 2.60% Cap)	2.51% (f)(i)	06/20/2051	452,037
2,881,971	Government National Mortgage Association, Series 2021-2-IO	0.92% (e)(f)	06/16/2063	241,133
3,466,338	Government National Mortgage Association, Series 2021-46-ES (-1 x 1 Month LIBOR USD + 2.80%, 2.80% Cap)	2.71% (f)(i)	03/20/2051	328,118
6,186,627	Government National Mortgage Association, Series 2021-59-S (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	2.59% (f)(i)	04/20/2051	447,757
3,569,635	Government National Mortgage Association, Series 2021-80-IO	0.91% (e)(f)	12/16/2062	304,492
<b>Total US Government and Agency Mortgage Backed Obligations</b> (Cost \$17,241,569)				16,881,423
<b>US Government and Agency Obligations - 3.0%</b>				
4,300,000	United States Treasury Notes	0.50%	08/31/2027	4,147,484
<b>Total US Government and Agency Obligations</b> (Cost \$4,307,026)				4,147,484
<b>Short Term Investments - 10.4%</b>				
4,803,201	First American Government Obligations Fund - Class U	0.03% (g)		4,803,201
4,803,202	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (g)		4,803,202
4,803,201	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (g)		4,803,201
<b>Total Short Term Investments</b> (Cost \$14,409,604)				14,409,604
<b>Total Investments - 98.8%</b> (Cost \$139,315,499)				137,045,256
Other Assets in Excess of Liabilities - 1.2%				1,728,126
<b>NET ASSETS - 100.0%</b>				<b>\$ 138,773,382</b>

- (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) 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.
- (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) 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.
- (f) Interest only security
- (g) Seven-day yield as of period end
- (h) 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.
- (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) The final coupon rate has not been established as of period end.



**INVESTMENT BREAKDOWN as a % of Net Assets:**

Non-Agency Residential Collateralized Mortgage Obligations	27.8%
Non-Agency Commercial Mortgage Backed Obligations	20.0%
Collateralized Loan Obligations	15.8%
US Government and Agency Mortgage Backed Obligations	12.2%
Short Term Investments	10.4%
Asset Backed Obligations	8.8%
US Government and Agency Obligations	3.0%
Aerospace & Defense	0.8%
Other Assets and Liabilities	1.2%
	<u>100.0%</u>

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**DoubleLine Multi-Asset Trend Fund (Consolidated)**

Schedule of Investments

June 30, 2021 (Unaudited)

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<b>Principal Amount \$/Shares</b>	<b>Security Description</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value \$</b>
<b>US Government and Agency Obligations - 21.2%</b>				
1,490,000	United States Treasury Notes	0.13% (b)(c)	02/28/2023	1,488,312
900,000	United States Treasury Notes	0.13%	05/15/2023	898,436
<b>Total US Government and Agency Obligations (Cost \$3,879,183)</b>				<b>2,386,748</b>
<b>Affiliated Mutual Funds - 73.3%</b>				
162,899	DoubleLine Floating Rate Fund (Class I)			1,555,686
166,930	Doubleline Income Fund (Class I)			1,554,116
518,036	DoubleLine Low Duration Bond Fund (Class I)			5,159,639
<b>Total Affiliated Mutual Funds (Cost \$8,288,000)</b>				<b>8,269,441</b>
<b>Short Term Investments - 0.5%</b>				
19,020	First American Government Obligations Fund - Class U	0.03% (a)(b)		19,020
19,020	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.03% (a)(b)		19,020
19,021	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.03% (a)(b)		19,021
<b>Total Short Term Investments (Cost \$57,061)</b>				<b>57,061</b>
<b>Total Investments - 95.0% (Cost \$12,224,244)</b>				<b>10,713,250</b>
Other Assets in Excess of Liabilities - 5.0%				564,266
<b>NET ASSETS - 100.0%</b>				<b>\$ 11,277,516</b>

- (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	73.3%
US Government and Agency Obligations	21.2%
Short Term Investments	0.5%
Other Assets and Liabilities	5.0%
	<u>100.0%</u>

## EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/ Short	Financing Rate	Entry Fee <sup>(3)</sup>	Exit Fee <sup>(4)</sup>	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket <sup>(2)</sup>	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	03/16/2022	1,994,416	\$ 176,938
BNP Paribas Multi-Asset Trend Index ER USD ex-Commodity Sub-Basket <sup>(1)</sup>	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	03/16/2022	8,069,672	109,139
BNP Paribas Multi-Asset Trend Index ER USD ex-Commodity Sub-Basket <sup>(1)</sup>	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	07/13/2021	792,912	4,596
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket <sup>(2)</sup>	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	07/13/2021	207,188	4,538
									<u>\$ 295,211</u>

<sup>(1)</sup> 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 June 30, 2021, is available on the BNP Paribas website <https://marketing-indx.bnpparibas.com/multi-asset-trend/>.

<sup>(2)</sup> 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 June 30, 2021, is available on the BNP Paribas website <https://marketing-indx.bnpparibas.com/multi-asset-trend/>.

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

<sup>(4)</sup> 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 June 30, 2021 is as follows:

<b>Fund</b>	<b>Value at March 31, 2021</b>	<b>Gross Purchases</b>	<b>Gross Sales</b>	<b>Shares Held at June 30, 2021</b>	<b>Value at June 30, 2021</b>	<b>Change in Unrealized for the Period Ended June 30, 2021</b>	<b>Dividend Income Earned for the Period Ended June 30, 2021</b>	<b>Net Realized Gain (Loss) for the Period Ended June 30, 2021</b>
DoubleLine Low Duration Bond Fund (Class I)	\$ 4,985,000	\$ 180,000	\$—	518,036	\$ 5,159,639	\$ (5,361)	\$ 23,304	\$—
DoubleLine Floating Rate Fund (Class I)	1,495,283	54,000	—	162,899	1,555,686	6,403	12,175	—
Doubleline Income Fund (Class I)	1,495,166	54,000	—	166,930	1,554,116	4,950	18,563	—
	<u>\$ 7,975,449</u>	<u>\$ 288,000</u>	<u>\$—</u>	<u>847,865</u>	<u>\$ 8,269,441</u>	<u>\$ 5,992</u>	<u>\$ 54,042</u>	<u>\$—</u>

Notes to Schedule of Investments  
June 30, 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 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”). For financial information related to the DoubleLine Selective Credit Fund, please refer to the DoubleLine Selective Credit Fund’s separate annual report.

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 Colony 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 and DoubleLine Alternatives LP (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 June 30, 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
<b>Investments in Securities</b>						
Level 1						
Money Market Funds	\$ 3,309,979,986	\$ 278,899,141	\$ 11,738,863	\$ 2,906,330	\$ 429,419,386	\$ 35,785,718
Affiliated Mutual Funds	—	1,153,718,117	—	5,520,826	—	—
Common Stocks	—	2,065,771	1,416,685	—	553,839	15,807
Exchange Traded Funds	—	—	—	2,421,900	—	—
Mutual Funds	—	—	—	612,300	—	—
Real Estate Investment Trusts	—	—	—	1,494,420	—	—
<b>Total Level 1</b>	<b>3,309,979,986</b>	<b>1,434,683,029</b>	<b>13,155,548</b>	<b>12,955,776</b>	<b>429,973,225</b>	<b>35,801,525</b>
Level 2						
US Government and Agency Mortgage Backed Obligations	\$ 19,138,812,064	\$ 1,522,988,533	\$ —	\$ 5,678,345	\$ 416,006,705	\$ —
Non-Agency Residential Collateralized Mortgage Obligations	12,657,253,614	1,303,728,472	—	5,298,408	1,207,238,434	—
US Government and Agency Obligations	5,687,619,151	2,380,297,580	—	—	554,119,694	—
Non-Agency Commercial Mortgage Backed Obligations	4,442,331,423	959,090,311	—	—	1,110,919,238	—
Asset Backed Obligations	2,439,248,318	473,191,379	—	—	600,296,183	—
Collateralized Loan Obligations	1,465,619,365	382,040,512	—	—	1,197,530,827	5,991,294
Bank Loans	—	422,711,139	—	—	366,426,471	256,866,926
US Corporate Bonds	—	1,663,115,461	—	—	403,934,279	17,970,290
Foreign Corporate Bonds	—	890,229,715	569,323,827	—	869,544,763	1,141,154
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	266,027,923	289,540,415	—	111,536,943	—
Other Short Term Investments	—	—	—	2,998,999	—	—
Municipal Bonds	—	11,256,536	—	—	—	—
<b>Total Level 2</b>	<b>45,830,883,935</b>	<b>10,274,677,561</b>	<b>858,864,242</b>	<b>13,975,752</b>	<b>6,837,553,537</b>	<b>281,969,664</b>
Level 3						
Repurchase Agreements	\$ 224,482,985	\$ 18,706,915	\$ —	\$ —	\$ —	\$ —
Non-Agency Residential Collateralized Mortgage Obligations	69,099,420	159,924	—	—	—	—
Bank Loans	37,992,400	6,601,819	—	—	—	482,887
Collateralized Loan Obligations	468,838	—	—	125,510	—	—
Common Stocks	—	1,525,897	—	—	—	1,150,389
Warrants	—	17,618	—	—	—	—
Foreign Corporate Bonds	—	—	—	—	—	—
<b>Total Level 3</b>	<b>332,043,643</b>	<b>27,012,173</b>	<b>—</b>	<b>125,510</b>	<b>—</b>	<b>1,633,276</b>
<b>Total</b>	<b>\$ 49,472,907,564</b>	<b>\$ 11,736,372,763</b>	<b>\$ 872,019,790</b>	<b>\$ 27,057,038</b>	<b>\$ 7,267,526,762</b>	<b>\$ 319,404,465</b>

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
<b>Other Financial Instruments</b>						
Level 1						
Futures Contracts	\$—	\$—	\$—	\$ (177,214)	\$—	\$—
Total Level 1	—	—	—	(177,214)	—	—
Level 2						
Excess Return Swaps	—	—	—	2,101,413	—	—
Total Level 2	—	—	—	2,101,413	—	—
Level 3						
Total	\$—	\$—	\$—	\$ 1,924,199	\$—	\$—

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
<b>Investments in Securities</b>						
Level 1						
Money Market Funds	\$ 362,304,364	\$ 85,275,609	\$ 2,758,725	\$ 1,914,051	\$ 11,874,081	\$ 22,674,894
Affiliated Mutual Funds	200,148,954	47,401,257	—	—	—	—
Common Stocks	19,346	38,977	131,739	—	—	—
Total Level 1	562,472,664	132,715,843	2,890,464	1,914,051	11,874,081	22,674,894
Level 2						
US Government and Agency Obligations	\$ 1,540,397,159	\$ —	\$ —	\$ 23,069,367	\$ —	\$ 237,957,420
Collateralized Loan Obligations	1,284,440,466	246,292,757	—	—	—	—
Non-Agency Residential Collateralized Mortgage Obligations	1,112,715,911	285,696,590	—	—	—	—
Non-Agency Commercial Mortgage Backed Obligations	1,010,843,998	188,380,057	—	—	—	—
Asset Backed Obligations	594,234,659	64,650,285	—	—	—	—
Bank Loans	566,899,177	111,626,664	—	—	—	—
Foreign Corporate Bonds	552,531,290	113,423,995	213,593,594	—	—	—
US Corporate Bonds	440,106,014	72,442,637	—	—	—	—
US Government and Agency Mortgage Backed Obligations	403,260,245	46,649,465	—	57,220,830	—	—
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	68,146,294	47,796,547	36,294,047	—	—	537,280,931
Other Short Term Investments	—	—	—	3,199,224	193,425,117	1,209,759
Total Level 2	7,573,575,213	1,176,958,997	249,887,641	83,489,421	193,425,117	776,448,110
Level 3						
Repurchase Agreements	\$ 24,051,749	\$ —	\$ —	\$ —	\$ —	\$ —
Non-Agency Commercial Mortgage Backed Obligations	6,215,292	1,179,075	—	—	—	—
Common Stocks	1,171,687	334,919	—	—	—	—
Bank Loans	491,827	131,853	—	—	—	—
Foreign Corporate Bonds	—	—	—	—	—	—
Asset Backed Obligations	—	14,397,808	—	—	—	—
Collateralized Loan Obligations	—	1,290,413	—	—	—	—

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
Non-Agency Residential Collateralized Mortgage Obligations	\$ —	\$ 9,837,172	\$ —	\$ —	\$ —	\$ —
Warrants	—	1,985	—	—	—	—
Total Level 3	31,930,555	27,173,225	—	—	—	—
Total	\$ 8,167,978,432	\$ 1,336,848,065	\$ 252,778,105	\$ 85,403,472	\$ 205,299,198	\$ 799,123,004
<b>Other Financial Instruments</b>						
Level 1						
Futures Contracts	\$ —	\$ —	\$ —	\$ 1,273,613	\$ —	\$ —
Total Level 1	—	—	—	1,273,613	—	—
Level 2						
Excess Return Swaps	1,535,598,308	—	—	—	(1,087,108)	—
Forward Currency Exchange Contracts	—	—	—	—	—	8,860
Total Level 2	1,535,598,308	—	—	—	(1,087,108)	8,860
Level 3						
Total	\$ 1,535,598,308	\$ —	\$ —	\$ 1,273,613	\$ (1,087,108)	\$ 8,860

Category	DoubleLine Infrastructure Income Fund	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®	DoubleLine Colony Real Estate and Income Fund	DoubleLine Emerging Markets Local Currency Bond Fund	DoubleLine Income Fund
<b>Investments in Securities</b>						
Level 1						
Money Market Funds	\$ 20,502,428	\$ 2,616,724	\$ 4,470,900	\$ 585,461	\$ 41,695	\$ 14,409,604
Affiliated Mutual Funds	—	—	5,362,761	—	—	—
Total Level 1	20,502,428	2,616,724	9,833,661	585,461	41,695	14,409,604
Level 2						
Asset Backed Obligations	\$ 264,794,595	\$ —	\$ 511,705	\$ —	\$ —	\$ 3,584,765
US Corporate Bonds	209,623,875	79,940,136	4,700,534	4,015,180	—	1,117,370
Foreign Corporate Bonds	75,017,485	54,298,819	4,816,178	600,479	1,576,964	—
Bank Loans	—	—	—	—	—	—
Commercial Paper	—	91,358,073	—	—	—	—
US Government and Agency Obligations	—	—	13,362,783	2,823,966	—	4,147,484
Collateralized Loan Obligations	—	—	13,509,632	3,001,746	—	21,933,569
Non-Agency Commercial Mortgage Backed Obligations	—	—	11,169,646	2,878,322	—	26,573,968
Non-Agency Residential Collateralized Mortgage Obligations	—	—	10,287,982	—	—	38,576,846
US Government and Agency Mortgage Backed Obligations	—	—	4,434,520	—	—	16,881,423
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	—	218,761	—	7,890,603	—
Other Short Term Investments	—	—	—	—	—	—
Total Level 2	549,435,955	225,597,028	63,011,741	13,319,693	9,467,567	112,815,425

Category	DoubleLine Infrastructure Income Fund	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®	Doubleline Colony Real Estate and Income Fund	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund
<b>Level 3</b>						
Bank Loans	\$ 5,998,800	\$ —	\$ —	\$ —	\$ —	\$ —
Foreign Corporate Bonds	2,546,318	—	—	—	—	—
Asset Backed Obligations	—	—	—	—	—	8,658,426
Non-Agency Commercial Mortgage Backed Obligations	—	—	—	—	—	1,161,801
Total Level 3	8,545,118	—	—	—	—	9,820,227
Total	\$ 578,483,501	\$ 228,213,752	\$ 72,845,402	\$ 13,905,154	\$ 9,509,262	\$ 137,045,256
<b>Other Financial Instruments</b>						
<b>Level 1</b>						
Level 2						
Excess Return Swaps	—	—	11,862,177	1,584,563	—	—
Forward Currency Exchange Contracts	—	—	(1,611,792)	—	—	—
Total Level 2	—	—	10,250,385	1,584,563	—	—
Level 3						
Total	\$ —	\$ —	\$ 10,250,385	\$ 1,584,563	\$ —	\$ —

Category	DoubleLine Multi-Asset Trend Fund (Consolidated)
<b>Investments in Securities</b>	
Level 1	
Affiliated Mutual Funds	\$ 8,269,441
Money Market Funds	57,061
Total Level 1	8,326,502
Level 2	
US Government and Agency Obligations	2,386,748
Total Level 2	2,386,748
Level 3	
Total	\$ 10,713,250
<b>Other Financial Instruments</b>	
Level 1	
Level 2	
Excess Return Swaps	295,211
Total Level 2	295,211
Level 3	
Total	\$ 295,211

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 Flexible Income Fund	Fair Value as of 3/31/2021	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) <sup>(c)</sup>	Net Accretion (Amortization)	Purchases <sup>(a)</sup>	Sales <sup>(b)</sup>	Transfers Into Level 3 <sup>(d)</sup>	Transfers Out of Level 3 <sup>(d)</sup>	Fair Value as of 6/30/2021	Net Change in Unrealized Appreciation (Depreciation) on securities held at 6/30/2021 <sup>(c)</sup>
<b>Investments in Securities</b>										
Asset Backed Obligations	\$ 14,840,624	\$ —	\$ (690,253)	\$ —	\$ 247,437	\$ —	\$—	\$—	\$ 14,397,808	\$ (646,722)
Non-Agency Residential Collateralized Mortgage Obligations	10,060,931	27,710	(62,508)	49,992	—	(238,953)	—	—	9,837,172	(46,499)
Collateralized Loan Obligations	1,227,488	—	62,823	102	—	—	—	—	1,290,413	62,823
Non-Agency Commercial Mortgage Backed Obligations	1,178,250	—	(1,594)	2,419	—	—	—	—	1,179,075	(1,594)
Common Stocks	294,158	—	40,761	—	—	—	—	—	334,919	40,761
Bank Loans	136,307	1,455	(2,447)	992	—	(4,454)	—	—	131,853	(964)
Warrants	—	—	1,985	—	—	—	—	—	1,985	—
Foreign Corporate Bonds	1,500	—	(1,500)	—	—	—	—	—	—	(1,500)
<b>Total</b>	<b>\$ 27,739,258</b>	<b>\$ 29,165</b>	<b>\$ (652,733)</b>	<b>\$ 53,505</b>	<b>\$ 247,437</b>	<b>\$ (243,407)</b>	<b>\$—</b>	<b>\$—</b>	<b>\$ 27,173,225</b>	<b>\$ (593,695)</b>

<sup>(a)</sup> Purchases include all purchases of securities, payups and corporate actions.

<sup>(b)</sup> Sales include all sales of securities, maturities, and paydowns.

<sup>(c)</sup> Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at June 30, 2021 may be due to a security that was not held or categorized as Level 3 at either period end.

<sup>(d)</sup> 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 Flexible Income Fund	Fair Value as of 6/30/2021	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) <sup>(c)</sup>	Impact to valuation from an increase to input
Asset Backed Obligations	\$14,397,808	Market Comparables	Market Quotes	\$80.24 - \$2,421.10 (\$442.65)	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	\$ 9,837,172	Market Comparables	Market Quotes	\$94.91 (\$94.91)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Collateralized Loan Obligations	\$ 1,290,413	Market Comparables	Market Quotes	\$25.27 - \$97.87 (\$94.11)	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	\$ 1,179,075	Market Comparables	Yields	25.56% (25.56%)	Increase in yields would have resulted in the decrease in the fair value of the security
Common Stocks	\$ 334,919	Market Comparables	Market Quotes	\$3.26 - \$19.93 (\$18.99)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Bank Loans	\$ 131,853	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

DoubleLine Flexible Income Fund	Fair Value as of 6/30/2021	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) <sup>(e)</sup>	Impact to valuation from an increase to input
Warrants	\$ 1,985	Intrinsic Value	Underlying Equity Price	\$0.00 - \$0.96 (\$0.96)	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.

<sup>(e)</sup> Unobservable inputs were weighted by the relative fair value of the instruments.

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

DoubleLine Infrastructure Income Fund	Fair Value as of 3/31/2021	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) <sup>(c)</sup>	Net Accretion (Amortization)	Purchases <sup>(a)</sup>	Sales <sup>(b)</sup>	Transfers Into Level 3 <sup>(d)</sup>	Transfers Out of Level 3 <sup>(d)</sup>	Fair Value as of 6/30/2021	Net Change in Unrealized Appreciation (Depreciation) on securities held at 6/30/2021 <sup>(c)</sup>
<b>Investments in Securities</b>										
Bank Loans	\$ —	\$ —	\$ —	\$ —	\$—	\$ —	\$ 5,998,800	\$—	\$ 5,998,800	\$ —
Foreign Corporate Bonds	2,648,957	(51)	(94,268)	(182)	—	(8,138)	—	—	2,546,318	(93,262)
<b>Total</b>	<u>\$ 2,648,957</u>	<u>\$ (51)</u>	<u>\$ (94,268)</u>	<u>\$ (182)</u>	<u>\$—</u>	<u>\$ (8,138)</u>	<u>\$ 5,998,800</u>	<u>\$—</u>	<u>\$ 8,545,118</u>	<u>\$ (93,262)</u>

<sup>(a)</sup> Purchases include all purchases of securities, payups and corporate actions.

<sup>(b)</sup> Sales include all sales of securities, maturities, and paydowns.

<sup>(c)</sup> Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at June 30, 2021 may be due to a security that was not held or categorized as Level 3 at either period end.

<sup>(d)</sup> 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 Infrastructure Income Fund	Fair Value as of 6/30/2021	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) <sup>(e)</sup>	Impact to valuation from an increase to input
Bank Loans	\$5,998,800	Market Comparables	Market Quotes	\$99.98 (\$99.98)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Foreign Corporate Bonds	\$2,546,318	Market Comparables	Market Quotes	\$109.00 (\$109.00)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security

<sup>(e)</sup> Unobservable inputs were weighted by the relative fair value of the instruments.



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

DoubleLine Income Fund	Fair Value as of 3/31/2021	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) <sup>(c)</sup>	Net Accretion (Amortization)	Purchases <sup>(a)</sup>	Sales <sup>(b)</sup>	Transfers Into Level 3 <sup>(d)</sup>	Transfers Out of Level 3 <sup>(d)</sup>	Fair Value as of 6/30/2021	Net Change in Unrealized Appreciation (Depreciation) on securities held at 6/30/2021 <sup>(c)</sup>
<b>Investments in Securities</b>										
Asset Backed Obligations	\$ 6,941,744	\$—	\$ (315,022)	\$ (295)	\$ 2,115,069	\$ (83,070)	\$—	\$—	\$ 8,658,426	\$ (181,508)
Non-Agency Commercial Mortgage Backed Obligations	1,140,684	—	16,940	4,177	—	—	—	—	1,161,801	16,940
<b>Total</b>	<b>\$ 8,082,428</b>	<b>\$—</b>	<b>\$ (298,082)</b>	<b>\$ 3,882</b>	<b>\$ 2,115,069</b>	<b>\$ (83,070)</b>	<b>\$—</b>	<b>\$—</b>	<b>\$ 9,820,227</b>	<b>\$ (164,568)</b>

<sup>(a)</sup> Purchases include all purchases of securities, payups and corporate actions.

<sup>(b)</sup> Sales include all sales of securities, maturities, and paydowns.

<sup>(c)</sup> Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at June 30, 2021 may be due to a security that was not held or categorized as Level 3 at either period end.

<sup>(d)</sup> 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 Income Fund	Fair Value as of 6/30/2021	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) <sup>(e)</sup>	Impact to valuation from an increase to input
Asset Backed Obligations	\$8,658,426	Market Comparables	Market Quotes	\$74.28 - \$14,576.55 (\$2,908.16)	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	\$1,161,801	Market Comparables	Yields	12.00% (12.00%)	Increase in the yields would have resulted in the decrease in the fair value of the security

<sup>(e)</sup> Unobservable inputs were weighted by the relative fair value of the instruments.