

DoubleLine Total Return Bond Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 5.7%				
3,596,243	AASET Ltd., Series 2018-1A-B	5.44% (a)	01/16/2038	2,282,625
32,125,475	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	24,967,180
16,588,896	AASET Ltd., Series 2020-1A-A	3.35% (a)	01/16/2040	13,965,478
12,950,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	11,463,713
11,550,000	Aligned Data Centers Issuer LLC, Series 2021-1A-B	2.48% (a)	08/15/2046	9,875,837
3,683,090	Aqua Finance Trust, Series 2017-A-A	3.72% (a)	11/15/2035	3,654,050
21,446,250	Bojangles Issuer LLC, Series 2020-1A-A2	3.83% (a)	10/20/2050	20,368,248
5,869,856	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	5,573,293
9,925,000	Cajun Global LLC, Series 2021-1-A2	3.93% (a)	11/20/2051	9,033,225
14,896,875	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	13,457,904
15,000,000	CANON, Series 2021-0001	3.50% (d)	11/05/2023	14,850,000
21,724,918	Carbon Level Mitigation Trust, Series 2021-3-CERT	0.00% (a)	09/08/2051	17,025,644
15,797,020	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	14,552,578
3,223,684	Castlelake Aircraft Securitization Trust, Series 2018-1-A	4.13% (a)	06/15/2043	2,895,235
17,096,313	Castlelake Aircraft Structured Trust, Series 2017-1R-A	2.74% (a)	08/15/2041	15,317,972
16,722,875	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	14,968,034
12,155,250	Coinstar Funding LLC, Series 2017-1A-A2	5.22% (a)	04/25/2047	11,796,201
3,042,677	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% (a)	05/25/2040	2,971,104
79,258,670	Consumer Receivables Asset Investment Trust, Series 2021-2-A1X (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.69% (a)	03/24/2023	79,518,638
6,956,040	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	6,762,822
39,300,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	35,610,382
34,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	30,355,139
3,350,000	DataBank Issuer, Series 2021-2A-B	2.79% (a)	10/25/2051	2,971,577
41,790,000	DB Master Finance LLC, Series 2021-1A-A23	2.79% (a)	11/20/2051	34,566,619
6,000,000	Diamond Issuer, Series 2021-1A-B	2.70% (a)	11/20/2051	5,222,541
19,894,241	Dividend Solar Loans LLC, Series 2019-1-A	3.67% (a)	08/22/2039	18,596,934
31,322,815	ECAF Ltd., Series 2015-1A-A2	4.95% (a)	06/15/2040	19,409,527
2,878,500	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	2,723,447
3,222,036	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	3,187,562
11,369,228	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(b)	12/15/2044	10,365,655
27,134,518	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	24,874,769
20,372,056	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	18,491,838
2,744,451	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	2,701,223
7,214,702	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	7,168,842
11,231,733	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (a)	12/15/2038	10,114,973
15,639,369	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	13,766,680
37,525,000	Jack in the Box Funding LLC, Series 2019-1A-A23	4.97% (a)	08/25/2049	34,944,605
10,497,250	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	10,030,623
21,070,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	20,705,761
9,713,375	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	8,747,953

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,759,562	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	6,154,392
64,056,752	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% (a)	01/15/2042	57,542,181
1,714,425	Loanpal Solar Loan Ltd., Series 2021-1GS-B	2.84% (a)	01/20/2048	1,480,850
13,620,744	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	11,868,517
1,180,999	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-B	3.43% (a)	10/15/2046	1,026,167
37,420,500	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	37,359,767
15,558,427	Mosaic Solar Loan Trust, Series 2017-2A-A	3.82% (a)	06/22/2043	14,787,280
9,198,552	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	8,884,329
11,556,262	Mosaic Solar Loan Trust, Series 2018-2GS-A	4.20% (a)	02/22/2044	11,143,320
2,000,033	Mosaic Solar Loan Trust, Series 2019-1A-A	4.37% (a)	12/21/2043	1,917,728
23,000,000	Navient Private Education Loan Trust, Series 2017-A-B	3.91% (a)	12/16/2058	21,734,699
11,000,000	Navient Private Education Loan Trust, Series 2018-BA-B	4.13% (a)	12/15/2059	10,294,673
12,564,733	Navigator Aircraft Ltd., Series 2021-1-B	3.57% (a)(b)	11/15/2046	10,717,227
14,652,000	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	12,783,260
4,083,717	Newtek Small Business Loan Trust, Series 2018-1-A (Prime Rate - 0.55%)	4.20% (a)	02/25/2044	4,042,767
6,962,995	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	6,944,057
37,320,741	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	34,415,545
17,125,875	Primrose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	16,244,415
32,292,779	Project Silver, Series 2019-1-A	3.97% (a)	07/15/2044	28,576,074
3,281,168	Prosper Pass-Thru Trust, Series 2019-ST1-A	4.50% (a)	07/15/2025	3,292,127
38,701,450	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	37,406,027
18,681,558	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	15,140,861
41,813,471	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	38,863,865
8,410,120	Renew, Series 2017-2A-A	3.22% (a)	09/22/2053	7,920,112
49,389,380	Research-Driven Pagaya Motor Asset Trust, Series 2021-2A-A	2.65% (a)	03/25/2030	47,042,760
39,518,140	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	34,724,471
16,832,409	Sapphire Aviation Finance Ltd., Series 2020-1A-B	4.34% (a)	03/15/2040	11,888,259
17,705,625	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	16,233,100
4,108,000	ServiceMaster Funding LLC, Series 2020-1-A2II	3.34% (a)	01/30/2051	3,447,783
22,560,943	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	20,337,202
4,213,903	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-B	2.32% (a)	07/20/2037	4,044,641
2,351,155	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-C	3.51% (a)	07/20/2037	2,252,919
3,930,766	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	3,688,588
4,716,920	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-D	3.23% (a)	09/20/2038	4,450,865
6,055,838	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	2.12%	06/15/2039	5,730,649
4,680,001	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	2.10%	12/15/2039	4,456,459
84,238,733	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	82,149,276
500,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (a)(d)(l)	08/15/2030	17,583,014
24,798,756	SoFi Alternative Trust, Series 2021-1-PT2	9.72% (a)(c)	05/25/2030	24,795,978
89,251,003	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	86,981,260
950,000	SoFi Alternative Trust, Series 2021-3-R1	0.00% (a)(d)(l)	11/15/2030	39,604,924
50,391,728	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(c)	03/15/2047	46,626,761
40,752,552	SoFi Alternative Trust, Series 2021-A-PT2	1.48% (a)(c)	03/15/2047	37,538,521
23,667,089	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(c)	02/15/2047	23,508,685

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30,336,697	SoFi Alternative Trust, Series 2021-B-PT2	1.76% (a)(c)	02/15/2047	30,109,233
20,000,000	SoFi Professional Loan Program, Series 2017-E-B	3.49% (a)	11/26/2040	19,511,108
13,000,000	SoFi Professional Loan Program, Series 2017-E-C	4.16% (a)	11/26/2040	12,687,008
22,800,000	SoFi Professional Loan Program, Series 2018-A-B	3.61% (a)	02/25/2042	22,025,739
18,000,000	SoFi Professional Loan Program, Series 2018-B-BFX	3.83% (a)	08/25/2047	17,417,162
28,882,585	Sprite Ltd., Series 2021-1-A	3.75% (a)	11/15/2046	26,204,476
5,750,000	Stack Infrastructure Issuer LLC, Series 2020-1A-A2	1.89% (a)	08/25/2045	5,285,115
20,548,059	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	18,960,783
4,968,515	Stonepeak ABS, Series 2021-1A-A	2.68% (a)	02/28/2033	4,610,926
9,062,150	Stonepeak ABS, Series 2021-1A-B	3.82% (a)	02/28/2033	8,323,729
40,317,468	Sunbird Engine Finance LLC, Series 2020-1A-A	3.67% (a)	02/15/2045	34,540,943
13,012,545	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	12,330,569
13,119,419	Sunnova Helios Issuer LLC, Series 2019-AA-A	3.75% (a)	06/20/2046	12,723,731
13,667,411	Sunnova Helios Issuer LLC, Series 2021-C-B	2.33% (a)	10/20/2048	11,863,861
30,260,529	Sunnova Helios Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	26,033,021
7,512,250	Taco Bell Funding LLC, Series 2021-1A-A23	2.54% (a)	08/25/2051	6,164,600
5,273,500	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (a)	08/25/2051	4,612,081
16,325,000	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	14,830,012
3,469,063	TAL Advantage LLC, Series 2020-1A-B	3.29% (a)	09/20/2045	3,201,806
10,551,700	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	9,905,827
8,965,263	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	8,129,275
2,920,580	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	2,688,106
24,266,667	Textainer Marine Containers Ltd., Series 2021-3A-A	1.94% (a)	08/20/2046	20,997,939
10,368,772	Upgrade Master Credit Pass-Thru Trust, Series 2021-PT1-A	26.05% (a)(c)	08/15/2027	9,418,453
1,257,931	Upgrade Master Pass-Thru Trust, Series 2019-ST2-A	3.90% (a)	09/15/2025	1,258,153
13,742,360	Upgrade Master Pass-Thru Trust, Series 2021-PT1-A	14.18% (a)(c)	04/15/2027	13,511,777
11,175,148	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	12.99% (a)(c)	07/15/2027	10,893,669
6,178,091	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	9.82% (a)(c)	08/15/2027	5,987,571
18,950,713	Upgrade Master Pass-Thru Trust, Series 2021-PT5-A	14.99% (a)(c)	10/15/2027	18,630,257
11,350,855	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	10,911,658
9,280,227	Upstart Pass-Through Trust, Series 2021-ST1-A	2.75% (a)	02/20/2027	8,974,363
5,737,155	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	5,595,065
10,370,264	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	10,072,603
10,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	9,221,452
7,500,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	6,878,912
32,425,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	28,282,197
56,400,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	50,900,408
17,440,115	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	16,656,111
18,361,906	VR Funding LLC, Series 2020-1A-A	2.79% (a)	11/15/2050	16,703,912
18,891,588	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% (a)(c)	09/14/2022	18,374,966
19,215,000	Wendy's Funding LLC, Series 2019-1A-A2II	4.08% (a)	06/15/2049	18,143,109
46,306,291	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	39,009,299
10,447,500	Wingstop Funding LLC, Series 2020-1A-A2	2.84% (a)	12/05/2050	9,330,159
10,935,116	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	9,569,145
Total Asset Backed Obligations (Cost \$2,364,892,611)				2,178,963,075

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Collateralized Loan Obligations - 3.5%				
2,000,000	Anchorage Capital Ltd., Series 2014-3RA-B (3 Month LIBOR USD + 1.50%)	2.74% (a)	01/28/2031	1,928,649
36,000,000	Anchorage Capital Ltd., Series 2018-10A-A1A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (a)	10/15/2031	35,359,724
3,000,000	Apidos Ltd., Series 2013-12A-CR (3 Month LIBOR USD + 1.80%)	2.84% (a)	04/15/2031	2,810,560
5,000,000	BlueMountain Ltd., Series 2018-2A-B (3 Month LIBOR USD + 1.70%, 1.70% Floor)	3.11% (a)	08/15/2031	4,795,768
16,500,000	Capital Four Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.45% (a)	01/18/2035	16,019,253
18,500,000	Carlyle Global Market Strategies Ltd., Series 2022-2A-A2 (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	0.00% (a)(e)	04/20/2035	17,651,675
10,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.28% (a)	01/20/2035	9,713,721
11,500,000	CIFC Funding Ltd., Series 2022-3A-B (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	3.24% (a)(e)	04/21/2035	10,926,651
3,500,000	Dryden Ltd., Series 2017-53A-B (3 Month LIBOR USD + 1.40%)	2.44% (a)	01/15/2031	3,325,494
25,500,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.16% (a)	07/15/2031	25,034,083
13,000,000	Franklin Park Place LLC, Series 2022-1A-A (Secured Overnight Financing Rate 3 Month + 1.40%, 1.40% Floor)	2.17% (a)	04/14/2035	12,682,502
58,370,000	Greywolf Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	2.24% (a)	04/26/2031	57,502,147
1,931,169	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	6.24% (a)(d)	04/28/2025	447,066
5,000,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	4.79% (a)	10/22/2025	4,703,678
13,000,000	Halsey Point Ltd., Series 2019-1A-B1 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	3.26% (a)	01/20/2033	12,635,474
29,017,234	Harbourview LLC, Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	2.17% (a)	07/18/2031	28,622,946
10,000,000	Highbridge Loan Management Ltd., Series 7A-2015-BR (3 Month LIBOR USD + 1.18%)	2.59% (a)	03/15/2027	9,741,780
6,000,000	Jamestown Ltd., Series 2018-11A-A2 (3 Month LIBOR USD + 1.70%)	2.74% (a)	07/14/2031	5,758,367
56,695,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.33% (a)	04/25/2030	56,025,410
5,000,000	Jamestown Ltd., Series 2018-6RA-A2A (3 Month LIBOR USD + 1.78%, 1.78% Floor)	2.96% (a)	04/25/2030	4,848,557
4,500,000	Jamestown Ltd., Series 2019-1A-A2 (3 Month LIBOR USD + 2.15%, 2.15% Floor)	3.21% (a)	04/20/2032	4,389,420
30,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (a)	10/15/2031	29,422,223
12,500,000	Marble Point Ltd., Series 2020-2A-A1R (3 Month LIBOR USD + 1.21%, 1.21% Floor)	2.25% (a)	10/15/2034	12,149,773
55,000,000	Marble Point Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.38% (a)	07/25/2034	53,460,570
50,000,000	Marble Point Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.21%, 1.21% Floor)	2.35% (a)	01/22/2035	48,520,108
54,500,000	MidOcean Credit, Series 2018-9A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.21% (a)	07/20/2031	53,525,184
70,500,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	2.06% (a)	07/20/2030	69,640,259

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61,250,000	MKS Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	2.25% (a)	01/20/2031	60,534,572
65,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	2.31% (a)	10/20/2030	64,206,375
30,000,000	Nassau Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	2.19% (a)	07/15/2031	29,461,518
19,280,834	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	2.68% (a)	11/15/2030	19,045,930
25,860,959	Northwoods Capital Ltd., Series 2018-11BA-A1 (3 Month LIBOR USD + 1.10%, 1.10% Floor)	2.14% (a)	04/19/2031	25,491,973
75,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (a)	07/15/2031	73,769,012
28,000,000	Prudential PLC, Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	2.19% (a)	07/15/2031	27,554,961
2,500,000	Regatta Funding Ltd., Series 2018-1A-B (3 Month LIBOR USD + 1.65%)	2.69% (a)	07/17/2031	2,392,870
20,000,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	2.37% (a)	10/25/2031	19,630,000
26,500,000	Rockford Tower Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%)	2.58% (a)	05/20/2031	26,085,684
50,000,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (a)	04/18/2031	49,279,766
26,500,000	Sound Point Ltd., Series 2015-2A-ARRR (3 Month LIBOR USD + 1.21%, 1.21% Floor)	2.27% (a)	07/20/2032	25,824,250
18,000,000	Sound Point Ltd., Series 2018-2A-C (3 Month LIBOR USD + 1.95%)	3.16% (a)	07/26/2031	17,036,654
28,000,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.39% (a)	10/26/2031	27,464,876
25,250,000	Sound Point Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.36% (a)	10/25/2034	24,492,049
17,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	2.17% (a)	04/21/2031	16,827,483
34,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.95% (a)	06/15/2031	33,464,185
10,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.84% (a)	04/15/2032	9,605,808
4,000,000	THL Credit Wind River Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.00%)	3.04% (a)	10/18/2030	3,832,879
40,000,000	THL Credit Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.18% (a)	01/15/2031	39,320,000
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	2.25% (a)	01/18/2035	19,411,148
15,000,000	Unity-Peace Park Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	3.10% (a)(e)	04/20/2035	14,302,881
75,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.26% (a)	10/20/2031	73,350,449
46,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.26% (a)	10/20/2031	45,244,280
Total Collateralized Loan Obligations (Cost \$1,364,211,339)				1,339,270,645

Non-Agency Commercial Mortgage Backed Obligations - 9.7%

850,000	1211 Avenue of the Americas Trust, Series 2015-1211-C	4.28% (a)(c)	08/10/2035	817,027
7,949,000	20 Times Square Trust, Series 2018-20TS-F	3.20% (a)(c)	05/15/2035	7,470,411
5,856,000	20 Times Square Trust, Series 2018-20TS-G	3.20% (a)(c)	05/15/2035	5,456,084
3,683,000	280 Park Avenue Mortgage Trust, Series 2017-280P-F (1 Month LIBOR USD + 2.83%, 2.83% Floor)	4.02% (a)	09/15/2034	3,422,334

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,010,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	3.01% (a)	12/18/2037	1,952,661
11,551,000	Alen Mortgage Trust, Series 2021-ACEN-E (1 Month LIBOR USD + 4.00%, 4.00% Floor)	5.32% (a)	04/15/2034	10,977,502
21,947,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XB	0.60% (a)(c)(f)	10/15/2054	884,771
2,531,000	Arbor Realty Ltd., Series 2020-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	2.79% (a)	02/15/2035	2,463,632
6,300,000	Arbor Realty Ltd., Series 2021-FL1-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	2.82% (a)	12/15/2035	6,148,353
10,446,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	4.37% (a)	12/15/2036	9,445,011
10,001,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	2.27% (a)	06/15/2035	9,689,213
28,877,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30% Floor)	3.62% (a)	06/15/2035	27,074,957
13,685,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	4.72% (a)	06/15/2035	12,514,005
35,435,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-D	3.29% (a)(c)	01/15/2032	31,248,213
7,505,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-E	3.29% (a)(c)	01/15/2032	6,423,796
4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-B	4.49% (c)	09/15/2048	3,821,984
47,096,505	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-XA	0.90% (c)(f)	09/15/2048	944,935
2,121,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10-C	5.01% (c)	07/15/2049	2,029,367
3,554,000	BANK, Series 2017-BNK4-C	4.37% (c)	05/15/2050	3,247,421
35,174,091	BANK, Series 2017-BNK4-XA	1.49% (c)(f)	05/15/2050	1,674,364
4,916,000	BANK, Series 2017-BNK5-B	3.90% (c)	06/15/2060	4,610,226
1,960,000	BANK, Series 2017-BNK5-C	4.35% (c)	06/15/2060	1,811,768
74,937,254	BANK, Series 2017-BNK5-XA	1.11% (c)(f)	06/15/2060	2,735,082
147,206,791	BANK, Series 2018-BN10-XA	0.84% (c)(f)	02/15/2061	4,716,609
91,932,057	BANK, Series 2019-BN16-XA	1.10% (c)(f)	02/15/2052	4,593,569
43,097,000	BANK, Series 2019-BN19-AS	3.45%	08/15/2061	39,757,586
1,099,000	BANK, Series 2019-BN20-AS	3.24% (c)	09/15/2062	990,106
5,000,000	BANK, Series 2019-BN21-C	3.52% (c)	10/17/2052	4,268,154
62,007,000	BANK, Series 2020-BN30-XB	0.83% (c)(f)	12/15/2053	3,050,893
112,743,000	BANK, Series 2021-BN35-XB	0.70% (c)(f)	06/15/2064	4,985,642
182,089,330	Barclays Commercial Mortgage Trust, Series 2019-C4-XA	1.71% (c)(f)	08/15/2052	14,537,011
74,084,798	Barclays Commercial Mortgage Trust, Series 2019-C5-XA	1.01% (c)(f)	11/15/2052	3,203,753
6,010,000	BBCMS Mortgage Trust, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.52% (a)	08/15/2036	5,809,181
6,743,000	BBCMS Mortgage Trust, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	3.02% (a)	08/15/2036	6,469,991
23,585,000	BBCMS Mortgage Trust, Series 2017-DELC-E (1 Month LIBOR USD + 2.50%, 2.50% Floor)	3.82% (a)	08/15/2036	22,350,846
26,209,000	BBCMS Mortgage Trust, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	4.82% (a)	08/15/2036	24,607,415
3,066,263	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.32% (a)	10/15/2037	2,963,436

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
45,454,000	BBCMS Mortgage Trust, Series 2018-CBM-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.32% (a)	07/15/2037	44,279,400
21,385,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	4.87% (a)	07/15/2037	20,304,341
5,775,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	4.56% (a)	03/15/2037	4,737,017
11,799,000	BBCMS Mortgage Trust, Series 2020-C6-F5TB	3.81% (a)(c)	02/15/2053	9,839,172
12,497,250	BBCMS Mortgage Trust, Series 2020-C6-F5TC	3.81% (a)(c)	02/15/2053	9,664,546
94,103,157	BBCMS Mortgage Trust, Series 2020-C6-XA	1.17% (c)(f)	02/15/2053	5,546,835
34,040,000	BBCMS Mortgage Trust, Series 2021-C11-XB	1.08% (c)(f)	09/15/2054	2,432,264
137,179,873	BBCMS Mortgage Trust, Series 2021-C9-XA	1.76% (c)(f)	02/15/2054	13,784,849
68,467,000	BBCMS Mortgage Trust, Series 2021-C9-XB	1.12% (c)(f)	02/15/2054	4,767,172
4,125,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	3.27% (a)	08/15/2036	4,056,682
37,221,001	Benchmark Mortgage Trust, Series 2018-B7-XA	0.59% (c)(f)	05/15/2053	725,128
29,589,494	Benchmark Mortgage Trust, Series 2018-B8-XA	0.80% (c)(f)	01/15/2052	885,554
79,975,006	Benchmark Mortgage Trust, Series 2019-B9-XA	1.20% (c)(f)	03/15/2052	4,227,223
75,261,307	Benchmark Mortgage Trust, Series 2020-B16-XA	1.05% (c)(f)	02/15/2053	4,031,297
75,378,360	Benchmark Mortgage Trust, Series 2020-B17-XA	1.54% (c)(f)	03/15/2053	5,181,667
13,462,000	Benchmark Mortgage Trust, Series 2020-B18-AGND	3.74% (a)	07/15/2053	12,295,792
2,432,000	Benchmark Mortgage Trust, Series 2020-B18-AGNE	3.76% (a)	07/15/2053	2,129,468
91,272,549	Benchmark Mortgage Trust, Series 2020-B18-XA	1.92% (c)(f)	07/15/2053	8,078,351
238,736,281	Benchmark Mortgage Trust, Series 2020-B19-XA	1.89% (c)(f)	09/15/2053	20,822,244
70,959,036	Benchmark Mortgage Trust, Series 2020-B22-XA	1.63% (c)(f)	01/15/2054	6,827,629
276,099,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.61% (c)(f)	09/15/2043	8,079,485
232,984,039	Benchmark Mortgage Trust, Series 2021-B24-XA	1.27% (c)(f)	03/15/2054	15,706,922
121,972,843	Benchmark Mortgage Trust, Series 2021-B28-XA	1.40% (c)(f)	08/15/2054	9,747,582
59,609,000	Benchmark Mortgage Trust, Series 2021-B28-XB	1.07% (c)(f)	08/15/2054	4,219,083
66,420,000	Benchmark Mortgage Trust, Series 2021-B29-XB	0.81% (c)(f)	09/15/2054	3,488,060
365,453,370	Benchmark Mortgage Trust, Series 2021-B30-XA	0.93% (c)(f)	11/15/2054	20,826,895
30,009,000	BF Mortgage Trust, Series 2019-NYT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (a)	12/15/2035	27,564,554
672,000	BFLD, Series 2019-DPLO-B (1 Month LIBOR USD + 1.34%, 1.34% Floor)	2.66% (a)	10/15/2034	655,965
54,537,000	BHMS Mortgage Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	2.57% (a)	07/15/2035	52,533,267
27,680,000	Braemar Hotels and Resorts Trust, Series 2018-PRME-A (1 Month LIBOR USD + 0.82%, 0.82% Floor)	2.14% (a)	06/15/2035	26,843,978
648,835	BSPRT Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	2.47% (a)	05/15/2029	649,420
9,834,000	BSPRT Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	2.42% (a)	03/15/2036	9,594,896
42,891,024	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (a)	07/15/2034	42,140,114
22,025,811	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	2.41% (a)	09/15/2037	21,129,092
4,545,800	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	3.30% (a)	09/15/2037	4,262,445
5,160,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.22% (a)	04/15/2034	4,802,304

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,600,959	BX Trust, Series 2019-MMP-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.92% (a)	08/15/2036	8,205,036
173,184,000	BX Trust, Series 2019-OC11-E	4.08% (a)(c)	12/09/2041	140,051,372
326,679,000	BX Trust, Series 2019-OC11-XB	0.32% (a)(c)(f)	12/09/2041	4,519,212
77,279,000	BX Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	5.33% (a)	10/15/2036	70,602,257
17,731,000	BX Trust, Series 2021-BXMF-G (1 Month LIBOR USD + 3.35%, 3.35% Floor)	4.67% (a)	10/15/2026	16,418,273
20,212,883	BX Trust, Series 2021-SOAR-J (1 Month LIBOR USD + 3.75%, 3.75% Floor)	5.08% (a)	06/15/2038	18,633,984
3,450,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	5.25% (a)	06/15/2036	3,208,747
56,748,000	BX Trust, Series 2021-VOLT-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (a)	09/15/2036	53,046,424
24,745,000	BX Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	3.72% (a)	09/15/2036	23,109,313
4,686,913	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	3.17% (a)	10/15/2038	4,412,695
64,482,368	California Housing Finance, Series 2021-2X	0.84% (c)	03/25/2035	3,823,804
84,657,148	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.39% (c)(f)	05/10/2050	3,338,057
5,723,000	CD Commercial Mortgage Trust, Series 2017-CD6-B	3.91% (c)	11/13/2050	5,331,444
5,175,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.41% (c)	11/13/2050	4,734,088
46,581,213	CD Commercial Mortgage Trust, Series 2017-CD6-XA	1.06% (c)(f)	11/13/2050	1,384,701
4,517,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-AM	3.69%	05/10/2058	4,327,246
7,155,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-C	5.01% (c)	05/10/2058	6,749,452
78,305,647	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.79% (c)(f)	05/10/2058	3,683,043
5,000,000	CFCRE Commercial Mortgage Trust, Series 2016-C6-C	4.33% (c)	11/10/2049	4,490,008
35,483,744	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.65% (c)(f)	06/15/2050	1,983,793
5,275,000	CHCP Ltd., Series 2021-FL1-B (Secured Overnight Financing Rate 1 Month + 1.76%, 1.65% Floor)	3.10% (a)	02/15/2038	5,094,236
43,412,339	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.47% (a)(c)(f)	09/10/2045	1,411
135,082,980	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.28% (c)(f)	03/10/2047	1,858,066
68,961,538	Citigroup Commercial Mortgage Trust, Series 2014-GC21-XA	1.31% (c)(f)	05/10/2047	1,170,395
162,690,539	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.10% (c)(f)	10/10/2047	2,785,181
9,978,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-C	4.57% (c)	02/10/2048	9,443,035
3,685,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% (a)(c)	02/10/2048	3,305,759
177,165,421	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.47% (c)(f)	02/10/2048	4,786,053
4,404,000	Citigroup Commercial Mortgage Trust, Series 2015-GC29-C	4.28% (c)	04/10/2048	4,170,516
14,310,000	Citigroup Commercial Mortgage Trust, Series 2015-GC33-C	4.73% (c)	09/10/2058	13,068,878
160,374,783	Citigroup Commercial Mortgage Trust, Series 2015-GC33-XA	1.03% (c)(f)	09/10/2058	3,697,809
97,947,141	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.99% (c)(f)	05/10/2049	5,494,609
197,639,742	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.37% (c)(f)	02/10/2049	6,690,046
36,042,192	Citigroup Commercial Mortgage Trust, Series 2016-GC37-XA	1.84% (c)(f)	04/10/2049	1,764,730
92,970,924	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.82% (c)(f)	04/15/2049	4,298,408
53,799,994	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.05% (c)(f)	07/10/2049	3,121,460
86,864,842	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.53% (c)(f)	10/10/2049	3,984,516
225,215,273	Citigroup Commercial Mortgage Trust, Series 2017-B1-XA	0.89% (c)(f)	08/15/2050	7,107,772
40,075,335	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.28% (c)(f)	04/14/2050	1,692,770

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,625,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-D	3.42% (a)(c)	11/10/2042	2,830,012
7,800,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-E	3.42% (a)(c)	11/10/2042	5,779,496
23,804,000	Citigroup Commercial Mortgage Trust, Series 2020-555-E	3.62% (a)(c)	12/10/2041	18,672,665
4,175,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.62% (a)(c)	12/10/2041	3,135,126
2,853,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46-B	3.15% (c)	02/15/2053	2,452,629
38,374,474	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.25% Floor)	2.87% (a)	08/20/2035	37,783,200
32,731,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.66%, 1.55% Floor)	3.17% (a)	08/20/2035	31,722,231
29,797,989	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	3.52% (a)	08/20/2035	29,555,433
1,891,273	Commercial Mortgage Pass-Through Trust, Series 2012-CR2-XA	1.54% (c)(f)	08/15/2045	56
80,282,198	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	1.98% (c)(f)	10/15/2045	18,256
104,518,848	Commercial Mortgage Pass-Through Trust, Series 2013-CR10-XA	0.87% (c)(f)	08/10/2046	565,426
174,039,941	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	1.27% (c)(f)	10/10/2046	1,820,701
843,000	Commercial Mortgage Pass-Through Trust, Series 2013-CR13-C	5.04% (c)	11/10/2046	825,865
4,345,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-C	5.08% (c)	04/10/2047	4,218,033
7,635,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR19-C	4.85% (c)	08/10/2047	7,375,799
25,400,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR20-C	4.64% (c)	11/10/2047	24,527,111
91,313,976	Commercial Mortgage Pass-Through Trust, Series 2014-UBS3-XA	1.22% (c)(f)	06/10/2047	1,393,680
833,000	Commercial Mortgage Pass-Through Trust, Series 2015-3BP-F	3.35% (a)(c)	02/10/2035	756,235
905,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-C	4.21% (c)	03/10/2048	857,337
151,712,581	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-XA	0.96% (c)(f)	03/10/2048	2,825,146
5,360,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR23-C	4.43% (c)	05/10/2048	5,080,032
77,497,511	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	1.06% (c)(f)	10/10/2048	1,796,113
17,822,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.44% (c)	02/10/2048	16,678,760
275,606,982	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	1.13% (c)(f)	02/10/2048	5,474,133
26,083,000	Commercial Mortgage Pass-Through Trust, Series 2016-CR28-C	4.77% (c)	02/10/2049	24,857,715
1,403,000	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-C	4.82% (c)	02/10/2049	1,325,652
5,524,000	Commercial Mortgage Pass-Through Trust, Series 2017-PANW-E	4.13% (a)(c)	10/10/2029	5,105,916
5,248,500	Commercial Mortgage Pass-Through Trust, Series 2018-COR3-C	4.71% (c)	05/10/2051	4,813,476
18,570,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.32% (a)	09/15/2033	17,673,353
1,425,600	CORE Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.22% (a)	12/15/2031	1,329,693
16,723,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	3.47% (a)	05/15/2036	16,079,203
4,606,000	CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.40% (c)	04/15/2050	4,083,386
13,360,000	CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	3.85% (c)	06/15/2057	12,888,702
9,205,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-B	4.26% (c)	08/15/2048	8,615,798
6,990,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.71% (c)	11/15/2048	6,620,664
281,282,635	CSAIL Commercial Mortgage Trust, Series 2015-C4-XA	0.96% (c)(f)	11/15/2048	6,210,524
9,425,000	CSAIL Commercial Mortgage Trust, Series 2016-C5-C	4.80% (c)	11/15/2048	8,993,770
36,757,506	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.03% (c)(f)	01/15/2049	2,034,811
11,020,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.48% (c)	11/15/2049	10,409,621
134,603,440	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.25% (c)(f)	06/15/2050	5,431,330
4,399,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-B	3.89% (c)	11/15/2050	3,938,069

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,511,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-C	4.24% (c)	11/15/2050	4,798,830
80,989,009	CSAIL Commercial Mortgage Trust, Series 2017-CX10-XA	0.83% (c)(f)	11/15/2050	2,367,722
1,677,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.09% (c)	11/15/2051	1,515,601
15,894,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	14,502,474
26,299,046	CSAIL Commercial Mortgage Trust, Series 2019-C17-XA	1.50% (c)(f)	09/15/2052	1,804,049
7,924,000	CSAIL Commercial Mortgage Trust, Series 2019-C18-B	3.59%	12/15/2052	7,082,148
248,203,285	CSAIL Commercial Mortgage Trust, Series 2019-C18-XA	1.20% (c)(f)	12/15/2052	12,834,369
197,849,240	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.23% (c)(f)	03/15/2053	12,751,621
81,465,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-XB	0.15% (c)(f)	03/15/2053	541,596
147,561,481	CSMC Trust, Series 2014-USA-X1	0.69% (a)(c)(f)	09/15/2037	2,097,985
3,799,000	CSMC Trust, Series 2017-CALI-E	3.90% (a)(c)	11/10/2032	3,528,503
6,050,000	CSMC Trust, Series 2017-CALI-F	3.90% (a)(c)	11/10/2032	5,484,717
12,164,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.22% (a)	07/15/2032	11,418,277
18,903,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	4.62% (a)	07/15/2032	17,769,544
3,818,000	CSMC Trust, Series 2017-MOON-D	3.30% (a)(c)	07/10/2034	3,813,122
4,673,000	CSMC Trust, Series 2017-MOON-E	3.30% (a)(c)	07/10/2034	4,665,722
4,847,000	CSMC Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	4,334,359
34,600,000	CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 3.97%, 4.73% Floor)	5.30% (a)	07/15/2022	34,541,972
32,434,639	CSMC Trust, Series 2020-NET-A	2.26% (a)	08/15/2037	29,954,346
3,894,000	CSMC Trust, Series 2020-NET-B	2.82% (a)	08/15/2037	3,587,185
142,496,039	CSMC Trust, Series 2020-NET-X	1.38% (a)(c)(f)	08/15/2037	4,830,202
3,461,045	CSWF Trust, Series 2018-TOP-F (1 Month LIBOR USD + 2.75%, 2.75% Floor)	4.07% (a)	08/15/2035	3,416,738
3,928,800	CSWF Trust, Series 2018-TOP-G (1 Month LIBOR USD + 3.25%, 3.25% Floor)	4.57% (a)	08/15/2035	3,850,661
5,903,500	CSWF Trust, Series 2021-B33-A1	3.05% (a)	10/10/2043	5,316,551
23,397,500	CSWF Trust, Series 2021-B33-A2	3.17% (a)	10/10/2043	20,330,116
4,887,333	CSWF Trust, Series 2021-B33-B	3.77% (a)(c)	10/10/2043	4,144,956
109,000,000	CSWF Trust, Series 2021-B33-X	0.62% (a)(c)(f)	10/10/2043	3,884,400
7,447,000	DBGS Mortgage Trust, Series 2018-5BP-D (1 Month LIBOR USD + 1.50%, 1.35% Floor)	2.82% (a)	06/15/2033	7,015,413
5,161,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (c)	05/10/2049	4,947,524
105,864,489	DBJPM Mortgage Trust, Series 2016-C1-XA	1.53% (c)(f)	05/10/2049	4,202,492
59,824,850	DBJPM Mortgage Trust, Series 2020-C9-XA	1.83% (c)(f)	09/15/2053	4,699,601
5,750,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(c)	05/10/2041	4,476,124
11,475,000	DOLP Trust, Series 2021-NYC-F	3.70% (a)(c)	05/10/2041	8,641,299
6,520,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (a)(c)	12/10/2036	5,848,383
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	3.82% (a)	08/25/2024	1,477,554
4,215,807	FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	3.77% (a)	08/25/2024	4,208,754
1,813,075	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.71% (a)	12/16/2036	1,809,681
265,347	GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	2.93% (a)	02/22/2036	264,778

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
68,881,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	4.06% (a)	12/15/2036	64,260,786
75,048,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	4.46% (a)	12/15/2036	68,954,500
25,725,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.92% (a)	09/15/2037	25,074,080
14,873,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (a)	09/15/2037	14,646,172
6,083,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	2.97% (a)	07/15/2039	5,769,567
19,956,943	GS Mortgage Securities Corporation Trust, Series 2013-GC10-XA	1.61% (c)(f)	02/10/2046	91,349
3,443,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSA	5.07% (a)(c)	03/10/2033	3,363,175
6,834,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSB	5.07% (a)(c)	03/10/2033	6,541,215
9,287,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSC	5.07% (a)(c)	03/10/2033	8,637,273
8,990,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	5.07% (a)(c)	03/10/2033	8,113,136
11,236,750	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	5.07% (a)(c)	03/10/2033	9,932,900
16,399,000	GS Mortgage Securities Corporation Trust, Series 2018-LUAAU-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.32% (a)	11/15/2032	15,931,109
15,571,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	2.22% (a)	07/15/2031	15,283,590
3,897,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.92% (a)	07/15/2031	3,702,628
11,950,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	3.42% (a)	07/15/2031	11,366,790
11,242,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	4.12% (a)	07/15/2031	10,680,713
4,648,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	5.25% (a)	07/15/2031	4,160,859
7,561,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-D	3.35% (a)(c)	02/10/2037	6,889,905
6,760,500	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.35% (a)(c)	02/10/2037	5,854,360
56,900,000	GS Mortgage Securities Corporation Trust, Series 2021-IHTL-A (1 Month LIBOR USD + 3.48%, 3.48% Floor)	4.67% (a)	10/15/2023	56,435,070
3,280,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	4.67% (a)	11/15/2036	3,119,649
16,787,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (1 Month LIBOR USD + 5.00%, 5.00% Floor)	6.32% (a)	11/15/2036	15,902,943
726,794	GS Mortgage Securities Trust, Series 2011-GC3-X	0.00% (a)(c)(f)	03/10/2044	7
14,645,000	GS Mortgage Securities Trust, Series 2015-GC28-C	4.45% (c)	02/10/2048	13,954,528
200,312,280	GS Mortgage Securities Trust, Series 2015-GC28-XA	1.12% (c)(f)	02/10/2048	4,007,247
213,306,795	GS Mortgage Securities Trust, Series 2015-GC32-XA	0.88% (c)(f)	07/10/2048	3,902,149
154,216,374	GS Mortgage Securities Trust, Series 2015-GC34-XA	1.37% (c)(f)	10/10/2048	4,904,590
65,218,512	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (c)(f)	11/10/2048	1,434,051
40,828,766	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.90% (c)(f)	05/10/2049	2,142,845
262,446,119	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.32% (c)(f)	10/10/2049	10,390,872
48,919,714	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.69% (c)(f)	11/10/2049	996,734
184,919,846	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.25% (c)(f)	08/10/2050	7,403,636

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
98,700,000	GS Mortgage Securities Trust, Series 2017-GS7-XB	0.49% (c)(f)	08/10/2050	1,474,450
9,368,000	GS Mortgage Securities Trust, Series 2018-GS9-C	4.50% (c)	03/10/2051	8,688,284
201,928,708	GS Mortgage Securities Trust, Series 2018-GS9-XA	0.57% (c)(f)	03/10/2051	3,969,010
60,556,410	GS Mortgage Securities Trust, Series 2019-GC38-XA	1.12% (c)(f)	02/10/2052	2,902,214
17,045,902	GS Mortgage Securities Trust, Series 2019-GC39-XA	1.29% (c)(f)	05/10/2052	889,702
20,564,000	GS Mortgage Securities Trust, Series 2019-GC40-DBD	3.67% (a)(c)	07/10/2052	18,925,000
15,570,000	GS Mortgage Securities Trust, Series 2019-GC40-DBE	3.67% (a)(c)	07/10/2052	14,096,055
181,588,842	GS Mortgage Securities Trust, Series 2020-GC45-XA	0.79% (c)(f)	02/13/2053	6,631,370
56,049,042	GS Mortgage Securities Trust, Series 2020-GSA2-XA	1.84% (a)(c)(f)	12/12/2053	5,728,901
5,692,000	Hilton USA Trust, Series 2016-SFP-A	2.83% (a)	11/05/2035	5,552,225
32,046,305	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (a)	11/15/2036	29,564,447
5,984,625	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18-X	1.06% (c)(f)	06/12/2047	136
869,385	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB20-X1	0.00% (a)(c)(f)	02/12/2051	1
27,664	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-C	5.60% (a)(c)	07/15/2046	27,577
65,184,922	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-C8-XA	1.91% (c)(f)	10/15/2045	2,542
9,535,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-B	4.40% (c)	07/15/2047	9,322,472
52,176,612	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	1.05% (c)(f)	01/15/2049	1,401,490
905,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-C (1 Month LIBOR USD + 1.45%, 1.34% Floor)	2.77% (a)	02/15/2035	867,820
11,745,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% (a)(c)	01/05/2031	11,553,347
9,343,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-MINN-E (1 Month LIBOR USD + 2.75%, 3.50% Floor)	4.07% (a)	11/15/2035	8,214,339
5,831,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(c)	07/05/2033	5,664,341
6,097,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% (a)(c)	07/05/2033	5,893,249
7,366,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-C	3.82% (a)(c)	01/10/2037	6,811,377
40,424,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	37,134,796
1,900,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-MHC-E (1 Month LIBOR USD + 2.45%, 2.45% Floor)	3.77% (a)	04/15/2038	1,763,667
68,895,361	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18- XA	0.92% (c)(f)	02/15/2047	629,759
4,787,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.80% (c)	08/15/2047	4,518,939
161,984,975	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25- XA	0.97% (c)(f)	11/15/2047	2,560,011
168,325,076	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26- XA	1.09% (c)(f)	01/15/2048	3,037,241
13,992,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.44% (c)	02/15/2048	13,098,947
10,425,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (a)(c)	02/15/2048	8,672,423
10,663,088	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.28% (c)	10/15/2048	9,997,840

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
32,033,146	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	1.09% (c)(f)	10/15/2048	588,712
31,488,520	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.72% (c)(f)	05/15/2048	423,722
126,846,827	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.58% (c)(f)	07/15/2048	1,461,187
23,865,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.81% (c)	11/15/2048	18,887,520
60,001,595	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.29% (c)(f)	11/15/2048	1,314,035
17,630,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.76% (c)	12/15/2048	16,657,829
32,345,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.89% (c)	03/17/2049	31,128,847
19,714,378	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-XA	1.37% (c)(f)	03/17/2049	620,628
1,725,000	JPMCC Commercial Mortgage Securities Trust, Series 2017-JP5-C	3.94% (c)	03/15/2050	1,524,921
91,250,123	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.64% (c)(f)	06/13/2052	6,513,917
118,070,349	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.70% (c)(f)	06/15/2049	4,739,604
142,276,794	JPMDB Commercial Mortgage Securities Trust, Series 2017-C5-XA	1.04% (c)(f)	03/15/2050	4,457,518
189,448,088	JPMDB Commercial Mortgage Securities Trust, Series 2017-C7-XA	0.99% (c)(f)	10/15/2050	6,250,177
1,844,000	JPMDB Commercial Mortgage Securities Trust, Series 2018-C8-C	4.87% (c)	06/15/2051	1,657,476
13,604,000	JPMDB Commercial Mortgage Securities Trust, Series 2019-COR6-AS	3.41% (c)	11/13/2052	12,482,656
1,435,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-B	3.29% (c)	05/13/2053	1,271,092
280,369,644	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-XA	1.78% (c)(f)	05/13/2053	23,862,737
7,875,000	KKR Industrial Portfolio Trust, Series 2021-KDIP-F (1 Month LIBOR USD + 2.05%, 2.05% Floor)	3.37% (a)	12/15/2037	7,267,285
13,713,000	LCCM Trust, Series 2021-FL3-A (1 Month LIBOR USD + 1.45%, 1.45% Floor)	2.77% (a)	11/15/2038	13,456,992
19,970,106	LMREC, Inc., Series 2019-CRE3-A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	3.02% (a)	12/22/2035	19,750,275
193,832	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	2.45% (a)	05/15/2028	193,459
1,889,626	LoanCore Issuer Ltd., Series 2019-CRE2-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	2.45% (a)	05/15/2036	1,889,885
45,101,000	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	2.82% (a)	05/15/2036	44,379,204
12,625,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	3.02% (a)	05/15/2036	12,495,922
5,360,000	LSTAR Commercial Mortgage Trust, Series 2015-3-D	3.30% (a)(c)	04/20/2048	4,927,669
16,503,230	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.94% (a)(c)(f)	03/10/2050	395,038
25,000,000	M360 Ltd., Series 2021-CRE3-A (1 Month LIBOR USD + 1.50%, 1.50% Floor)	3.13% (a)	11/22/2038	24,465,600
7,162,000	M360 Ltd., Series 2021-CRE3-B (1 Month LIBOR USD + 2.25%, 2.25% Floor)	3.88% (a)	11/22/2038	7,078,455
5,731,000	Manhattan West Mortgage Trust, Series 2020-1MW-C	2.41% (a)(c)	09/10/2039	4,915,829
16,733,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	6.58% (a)	11/15/2038	15,197,687
938,722	Merrill Lynch Mortgage Investors Trust, Series 1998-C1-IO	1.97% (c)(f)	11/15/2026	50

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
755,154	MF1 Ltd., Series 2020-FL3-A (Secured Overnight Financing Rate 1 Month + 2.16%, 2.05% Floor)	3.44% (a)	07/15/2035	751,295
6,388,638	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 1 Month + 0.96%, 0.85% Floor)	2.30% (a)	07/15/2036	6,181,505
10,000,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	2.65% (a)	07/15/2036	9,762,780
12,625,000	MFT Trust, Series 2020-ABC-A	3.36% (a)	02/10/2042	10,851,556
5,326,000	MFT Trust, Series 2020-ABC-B	3.59% (a)(c)	02/10/2042	4,505,531
4,220,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	2.12% (a)	04/15/2038	4,117,978
1,000,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (a)(c)	02/12/2040	692,983
11,401,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% (a)(c)	10/15/2030	9,889,886
131,637,872	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.73% (c)(f)	10/15/2046	608,680
27,014,053	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.40% (c)(f)	02/15/2046	79,694
13,450,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.65% (c)	10/15/2047	12,815,664
37,950,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	36,087,308
5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.60% (c)	02/15/2048	5,229,532
183,763,320	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.40% (c)(f)	02/15/2048	4,166,429
10,616,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-C	4.28% (c)	07/15/2050	10,011,390
3,197,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.68% (c)	10/15/2048	3,032,714
14,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.65% (c)	12/15/2047	13,786,731
135,118,657	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.32% (c)(f)	01/15/2049	4,123,821
7,564,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	4.42% (c)	11/15/2049	6,601,489
40,796,375	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA	1.41% (c)(f)	05/15/2050	1,845,563
15,729,496	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.60% (a)(c)(f)	11/12/2041	72,491
7,137,000	Morgan Stanley Capital Trust, Series 2015-UBS8-B	4.32% (c)	12/15/2048	6,680,846
25,147,264	Morgan Stanley Capital Trust, Series 2015-UBS8-XA	1.01% (c)(f)	12/15/2048	600,751
15,461,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (a)	11/15/2034	14,526,444
5,023,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	5.67% (a)	11/15/2034	4,680,030
142,553,213	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.50% (c)(f)	06/15/2050	6,192,768
4,661,000	Morgan Stanley Capital Trust, Series 2017-HR2-C	4.36% (c)	12/15/2050	4,239,775
8,000,000	Morgan Stanley Capital Trust, Series 2018-MP-E	4.42% (a)(c)	07/11/2040	6,297,958
10,748,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	4.37% (a)	07/15/2035	10,041,985
5,305,000	Morgan Stanley Capital Trust, Series 2019-H7-AS	3.52%	07/15/2052	4,883,752

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
78,458,184	Morgan Stanley Capital Trust, Series 2019-L2-XA	1.18% (c)(f)	03/15/2052	4,178,801
3,845,000	Morgan Stanley Capital Trust, Series 2019-L3-AS	3.49%	11/15/2052	3,553,824
156,828,573	Morgan Stanley Capital Trust, Series 2019-L3-XA	0.76% (c)(f)	11/15/2052	5,835,591
3,355,000	Morgan Stanley Capital Trust, Series 2019-NUGS-D (1 Month LIBOR USD + 1.80%, 3.30% Floor)	3.30% (a)	12/15/2036	3,203,864
1,315,000	Morgan Stanley Capital Trust, Series 2019-PLND-B (1 Month LIBOR USD + 1.30%, 1.30% Floor)	2.62% (a)	05/15/2036	1,263,229
6,002,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	3.47% (a)	05/15/2036	5,534,623
2,200,000	Morgan Stanley Capital Trust, Series 2020-HR8-B	2.70%	07/15/2053	1,827,357
24,004,000	Morgan Stanley Capital Trust, Series 2020-L4-B	3.08%	02/15/2053	21,026,957
287,470,543	Morgan Stanley Capital Trust, Series 2020-L4-XA	1.20% (c)(f)	02/15/2053	18,392,854
4,353,603	Morgan Stanley Capital Trust, Series 2021-ILP-A (1 Month LIBOR USD + 0.78%, 0.78% Floor)	2.10% (a)	11/15/2023	4,171,121
17,924,725	Morgan Stanley Capital Trust, Series 2021-ILP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	2.90% (a)	11/15/2023	16,817,017
10,779,000	Morgan Stanley Capital Trust, Series 2021-L6-C	3.58% (c)	06/15/2054	8,835,689
7,794,000	MRCO Mortgage Trust, Series 2019-PARK-F	2.72% (a)	12/15/2036	6,900,267
32,926,000	MRCO Mortgage Trust, Series 2019-PARK-G	2.72% (a)	12/15/2036	28,501,855
1,160,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	4.37% (a)	10/15/2037	1,102,329
8,185,469	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	2.27% (a)	06/15/2035	7,938,982
13,188,800	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-D	3.75% (a)	12/15/2038	12,255,379
14,792,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.92% (a)	02/15/2036	14,682,658
3,725,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.22% (a)	02/15/2036	3,685,277
4,425,000	NLY Commercial Mortgage Trust, Series 2019-FL2-C (1 Month LIBOR USD + 2.35%, 2.35% Floor)	3.67% (a)	02/15/2036	4,405,256
10,735,000	OPG Trust, Series 2021-PORT-D (1 Month LIBOR USD + 1.13%, 1.13% Floor)	2.46% (a)	10/15/2036	9,856,098
21,269,000	OPG Trust, Series 2021-PORT-J (1 Month LIBOR USD + 3.35%, 3.35% Floor)	4.67% (a)	10/15/2036	19,537,184
932,445	PPF Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	2.17% (a)	04/14/2038	903,549
37,079,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	27,607,996
4,352,232	SMR Mortgage Trust, Series 2022-IND-G (Secured Overnight Financing Rate 1 Month + 7.50%, 7.50% Floor)	8.78% (a)	02/15/2039	4,202,167
2,985,000	Soho Trust, Series 2021-SOHO-B	2.79% (a)(c)	08/10/2038	2,457,134
1,629,000	SREIT Trust, Series 2021-IND-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	3.86% (a)	10/15/2038	1,480,843
56,592,000	SREIT Trust, Series 2021-IND-G (1 Month LIBOR USD + 3.27%, 3.27% Floor)	4.59% (a)	10/15/2038	51,353,884
32,600,000	SREIT Trust, Series 2021-MFP2-J (1 Month LIBOR USD + 3.92%, 3.92% Floor)	5.24% (a)	11/15/2036	30,588,838
5,300,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	3.35% (a)	11/15/2038	4,932,078
7,562,909	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	4.60% (a)	11/11/2034	6,900,137

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,465,585	TRTX Issuer Ltd., Series 2019-FL3-A (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor)	2.74% (a)	10/15/2034	1,459,719
31,066,000	TRTX Issuer Ltd., Series 2019-FL3-AS (Secured Overnight Financing Rate 1 Month + 1.56%, 1.45% Floor)	3.04% (a)	10/15/2034	30,830,395
12,261,000	TRTX Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.72% (a)	03/15/2038	12,035,226
24,866,539	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.23% (a)	03/15/2038	22,824,238
8,000,000	UBS Commercial Mortgage Trust, Series 2017-C1-C	4.44%	06/15/2050	6,970,542
85,010,965	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.69% (c)(f)	06/15/2050	4,920,766
1,154,000	UBS Commercial Mortgage Trust, Series 2017-C2-C	4.30% (c)	08/15/2050	1,028,767
6,857,000	UBS Commercial Mortgage Trust, Series 2017-C3-B	4.09% (c)	08/15/2050	6,384,287
12,201,025	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.21% (c)(f)	08/15/2050	455,057
3,561,000	UBS Commercial Mortgage Trust, Series 2017-C4-B	4.24% (c)	10/15/2050	3,314,775
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.59% (c)	12/15/2050	2,697,449
1,500,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	5.04% (c)	03/15/2051	1,361,226
42,927,642	UBS Commercial Mortgage Trust, Series 2018-C9-XA	1.03% (c)(f)	03/15/2051	1,736,084
8,350,000	UBS Commercial Mortgage Trust, Series 2019-C17-AS	3.20%	10/15/2052	7,477,289
14,858,000	UBS Commercial Mortgage Trust, Series 2019-C18-AS	3.38% (c)	12/15/2052	13,526,390
9,705,000	UBS Commercial Mortgage Trust, Series 2019-C18-B	3.68% (c)	12/15/2052	8,825,276
3,444,967	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.86% (a)(c)(f)	08/10/2049	111
4,346,710	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	4,186,785
11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% (c)	02/15/2048	10,720,448
356,298,266	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.34% (c)(f)	02/15/2048	8,954,702
3,187,500	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	2,865,716
191,822,406	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.99% (c)(f)	02/15/2048	3,468,744
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.75% (c)	11/15/2048	9,080,032
123,494,102	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.12% (c)(f)	11/15/2048	3,218,701
227,848,860	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.44% (c)(f)	04/15/2050	5,787,840
12,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.71% (c)	09/15/2058	11,299,560
8,438,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.43% (c)	07/15/2058	8,036,872
1,794,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.84% (c)	12/15/2048	1,711,832
86,127,973	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.09% (c)(f)	12/15/2048	2,315,129
14,269,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.88% (c)	01/15/2059	13,413,307
4,250,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-B	4.09%	06/15/2049	3,866,536
5,888,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.24% (c)	06/15/2049	5,017,160
2,390,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	2,200,290
10,988,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-C	4.64% (c)	12/15/2049	10,373,730
5,890,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC24-C	4.58% (c)	10/15/2049	5,444,322
2,155,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.54% (c)	11/15/2049	2,002,624
109,289,524	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.77% (c)(f)	11/15/2049	5,100,105
204,205,086	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA	1.23% (c)(f)	09/15/2050	7,986,808
8,014,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.64% (c)	11/15/2050	6,988,486
1,904,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-C	4.30% (c)	12/15/2050	1,738,862
49,747,909	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	1.02% (c)(f)	12/15/2050	1,910,653
1,758,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/15/2060	1,655,280
145,973,063	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.76% (c)(f)	03/15/2051	4,016,566

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
128,697,282	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-XA	1.60% (c)(f)	05/15/2052	9,058,680
3,193,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (c)	06/15/2052	2,928,124
48,538,383	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.48% (c)(f)	06/15/2052	3,162,586
24,972,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-AS	3.14%	08/15/2052	22,268,419
77,729,916	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.75% (c)(f)	08/15/2052	6,136,886
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C53-C	3.58% (c)	10/15/2052	4,272,857
142,526,557	Wells Fargo Commercial Mortgage Trust, Series 2019-C54-XA	0.96% (c)(f)	12/15/2052	6,800,284
28,088,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-AS	2.94%	02/15/2053	24,851,942
52,886,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XB	0.95% (c)(f)	02/15/2053	2,710,286
161,700,949	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	1.54% (c)(f)	06/15/2053	12,434,108
96,749,442	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	2.00% (c)(f)	07/15/2053	10,507,357
174,879,209	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-XA	1.50% (c)(f)	11/15/2054	14,494,706
2,022,574	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	3.12% (a)	02/15/2040	1,895,545
659,041	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	3.82% (a)	02/15/2040	613,268
1,658,965	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	4.97% (a)	02/15/2040	1,541,743
10,613,633	WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA	1.49% (a)(c)(f)	08/15/2045	345
20,751,384	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.98% (a)(c)(f)	11/15/2045	965
92,568,900	WF-RBS Commercial Mortgage Trust, Series 2013-C18-XA	0.94% (c)(f)	12/15/2046	834,814
132,670,152	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.14% (c)(f)	03/15/2047	1,451,385
10,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-B	4.21% (c)	08/15/2047	9,644,181
3,147,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-C	4.23% (c)	08/15/2047	2,975,534
163,160,196	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.94% (c)(f)	11/15/2047	2,576,463
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$4,450,817,235)				3,702,290,788

Non-Agency Residential Collateralized Mortgage Obligations - 27.2%

94,883,572	ABFC Trust, Series 2007-WMC1-A1A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	2.87%	06/25/2037	72,065,060
12,875,000	Accredited Mortgage Loan Trust, Series 2006-1-M2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.01%	04/25/2036	9,319,927
13,085,000	Accredited Mortgage Loan Trust, Series 2006-2-M2 (1 Month LIBOR USD + 0.29%, 0.29% Floor)	1.91%	09/25/2036	10,038,622
1,613,943	ACE Securities Corporation Home Equity Loan Trust, Series 2007-ASP1-A2C (1 Month LIBOR USD + 0.26%, 0.26% Floor)	2.14%	03/25/2037	818,281
11,679,561	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2B (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86%	01/26/2037	7,662,869
2,721,613	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.96%	01/26/2037	1,786,037
2,551,512	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	01/26/2037	1,674,999
74,919,444	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	11/25/2036	28,161,957
4,086,505	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	1.69%	11/25/2036	1,880,245
4,417,829	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2D (1 Month LIBOR USD + 0.22%, 0.22% Floor)	1.84%	11/25/2036	2,068,484
2,971,552	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	1.90%	02/25/2037	1,395,945

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,605,043	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2D (1 Month LIBOR USD + 0.37%, 0.37% Floor)	1.99%	02/25/2037	1,224,052
3,041,487	Adjustable Rate Mortgage Trust, Series 2004-4-CB1 (1 Month LIBOR USD + 1.15%, 1.15% Floor, 10.00% Cap)	2.77%	03/25/2035	2,591,574
791,648	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	2.68% (c)	01/25/2036	724,754
20,584,820	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	2.77% (c)	02/25/2036	13,707,228
1,974,681	Adjustable Rate Mortgage Trust, Series 2005-4-2A1	2.97% (c)	08/25/2035	1,855,455
143,003	Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.67% (c)	10/25/2035	137,694
4,714,531	Adjustable Rate Mortgage Trust, Series 2005-8-3A21	2.86% (c)	11/25/2035	3,905,119
11,897,049	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.61% (c)	03/25/2036	7,663,473
7,733,054	Adjustable Rate Mortgage Trust, Series 2006-2-3A1	3.35% (c)	05/25/2036	7,176,601
10,574,190	Adjustable Rate Mortgage Trust, Series 2006-2-5A1	3.70% (c)	05/25/2036	3,215,050
5,629,631	Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.45% (c)	03/25/2037	5,083,740
909,507	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.67% (a)(c)	11/25/2037	933,823
292,143	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 2.55% Floor)	4.17%	11/25/2033	270,361
800,034	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 2.03% Floor)	3.65%	04/25/2034	753,449
617,792	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.95% Floor)	3.57%	06/26/2034	595,795
6,015,824	Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap)	2.62%	03/25/2035	5,770,060
10,480,154	Aegis Asset Backed Securities Trust, Series 2006-1-A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor, 12.00% Cap)	1.79%	01/25/2037	8,444,651
38,915,655	AJAX Master Trust, Series 2016-1-PC	3.73% (a)(c)	01/01/2057	30,978,219
42,065,302	AJAX Master Trust, Series 2016-2-PC	3.77% (a)(c)	10/25/2056	37,118,124
48,721,155	AJAX Master Trust, Series 2017-1-PC	3.58% (a)(c)	06/25/2057	43,516,342
20,913,562	AJAX Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(b)	06/25/2060	19,972,428
20,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(b)	01/25/2026	19,451,628
3,448,279	American Home Mortgage Assets Trust, Series 2006-2-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	2.00%	09/25/2046	3,104,243
3,246,281	American Home Mortgage Investment Trust, Series 2005-4-3A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 11.00% Cap)	2.22%	11/25/2045	2,439,554
13,843,884	American Home Mortgage Investment Trust, Series 2005-4-5A (6 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	3.84%	11/25/2045	7,368,912
2,146,383	American Home Mortgage Investment Trust, Series 2006-2-3A4	7.10%	06/25/2036	426,628
7,248,123	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60% (a)	01/25/2037	1,529,296
6,862,903	Ameriquest Mortgage Securities Trust, Series 2004-FR1-M1	4.00%	05/25/2034	6,553,994
114,130,624	Ameriquest Mortgage Securities Trust, Series 2006-M3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.80%	10/25/2036	68,651,362
5,609,426	Amortizing Residential Collateral Trust, Series 2002-BC7-M1 (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.82%	10/25/2032	4,516,393
41,588,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/20/2039	37,824,103
30,156,000	AMSR Trust, Series 2020-SFR4-G1	4.00% (a)	11/19/2037	28,374,540
10,000,000	AMSR Trust, Series 2020-SFR5-F	2.69% (a)	11/19/2037	9,104,154
6,500,000	AMSR Trust, Series 2021-SFR3-E1	2.33% (a)	10/17/2038	5,711,521
11,000,000	AMSR Trust, Series 2021-SFR3-E2	2.43% (a)	10/17/2038	9,662,242

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
18,500,000	AMSR Trust, Series 2021-SFR3-F	3.23% (a)	10/17/2038	16,162,427
6,500,000	AMSR Trust, Series 2021-SFR4-D	2.77% (a)	12/17/2038	5,754,462
10,500,000	AMSR Trust, Series 2021-SFR4-E1	2.97% (a)	12/17/2038	9,197,456
10,500,000	Angel Oak Mortgage Trust LLC, Series 2019-2-M1	4.07% (a)(c)	03/25/2049	10,364,992
9,121,000	Angel Oak Mortgage Trust LLC, Series 2021-7-M1	3.26% (a)(c)	10/25/2066	7,290,711
9,652,851	Argent Securities Trust, Series 2004-W11-M6 (1 Month LIBOR USD + 1.88%, 1.88% Floor)	3.50%	11/25/2034	8,401,956
13,206,672	Argent Securities Trust, Series 2006-W5-A1A (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	06/25/2036	9,199,982
1,718,372	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-M2 (1 Month LIBOR USD + 1.68%, 1.68% Floor)	3.30%	06/26/2034	1,643,361
21,612,473	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	11/25/2036	19,339,801
481,869	Banc of America Alternative Loan Trust, Series 2005-10-4A1	5.75%	11/25/2035	409,423
2,475,035	Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	2,288,224
1,820,297	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	1,673,790
2,310,361	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	2,113,152
559,022	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	507,799
1,339,848	Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	07/25/2046	1,171,600
8,541,622	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50%	10/25/2036	2,873,731
1,728,560	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	4.88% (f)(g)	11/25/2036	191,110
616,049	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.07%	11/25/2036	507,331
3,004,787	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037	2,695,178
493,345	Banc of America Alternative Loan Trust, Series 2007-2-2A1	6.00%	06/25/2037	429,711
2,773,140	Banc of America Funding Trust, Series 2006-2-3A1	6.00%	03/25/2036	2,585,757
77,240	Banc of America Funding Trust, Series 2006-2-4A1 (-3 x 1 Month LIBOR USD + 22.80%, 22.80% Cap)	17.93% (g)	03/25/2036	82,352
186,280	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	180,502
303,061	Banc of America Funding Trust, Series 2006-3-1A1	6.00%	03/25/2036	278,430
243,092	Banc of America Funding Trust, Series 2006-3-6A1	6.38% (c)	03/25/2036	240,059
1,349,039	Banc of America Funding Trust, Series 2006-6-1A7	6.25%	08/25/2036	1,234,509
572,988	Banc of America Funding Trust, Series 2006-7-T2A5	6.54%	10/25/2036	517,253
2,700,669	Banc of America Funding Trust, Series 2006-7-T2A8	6.41%	10/25/2036	2,445,228
715,110	Banc of America Funding Trust, Series 2006-8T2-A8	6.10%	10/25/2036	647,337
307,196	Banc of America Funding Trust, Series 2006-B-7A1	2.58% (c)	03/20/2036	265,820
4,696,574	Banc of America Funding Trust, Series 2006-D-6A1	2.77% (c)	05/20/2036	4,358,681
133,796	Banc of America Funding Trust, Series 2006-H-3A1	2.95% (c)	09/20/2046	119,236
47,492,386	Banc of America Funding Trust, Series 2006-H-5A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 10.50% Cap)	1.97%	10/20/2036	20,168,853
552,837	Banc of America Funding Trust, Series 2007-1-TA10	6.34%	01/25/2037	504,649
713,593	Banc of America Funding Trust, Series 2007-3-TA1B	5.83% (c)	04/25/2037	677,671
1,251,336	Banc of America Funding Trust, Series 2007-5-1A1	5.50%	07/25/2037	1,042,172
897,531	Banc of America Funding Trust, Series 2009-R14A-3A (-2 x 1 Month LIBOR USD + 16.57%, 5.50% Floor, 16.57% Cap)	13.84% (a)(g)	06/26/2035	919,231
1,170,986	Banc of America Funding Trust, Series 2009-R15A-4A2	5.75% (a)(c)	12/29/2036	1,013,839

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
726,574	Banc of America Funding Trust, Series 2010-R1-3A (-2 x 1 Month LIBOR USD + 14.28%, 6.00% Floor, 14.28% Cap)	12.72% (a)(g)	07/28/2036	755,239
5,229,696	Banc of America Funding Trust, Series 2014-R6-3A2	1.28% (a)(c)(h)	10/28/2036	4,524,919
13,734,540	Banc of America Funding Trust, Series 2014-R8-A2 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86% (a)	06/26/2036	11,829,095
21,998,267	Banc of America Funding Trust, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	1.40% (a)	09/29/2036	20,075,167
1,334,269	Banc of America Mortgage Trust, Series 2006-1-A9	6.00%	05/25/2036	1,191,240
163,772	Banc of America Mortgage Trust, Series 2007-1-2A5	5.75%	01/25/2037	142,854
3,723,519	Banc of America Mortgage Trust, Series 2007-3-2A8	7.00%	09/25/2037	3,286,785
6,898,532	BankUnited Trust, Series 2005-1-2A1	3.22% (c)	09/25/2045	6,399,422
905,360	Bayview Commercial Asset Trust, Series 2007-3-A2 (1 Month LIBOR USD + 0.29%)	1.91% (a)	07/25/2037	819,041
2,990,180	Bayview Financial Mortgage Pass-Through Trust, Series 2006-C-2A4 (1 Month LIBOR USD + 0.42%)	2.05%	11/28/2036	2,752,629
4,003,677	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(b)	06/28/2034	4,011,818
28,806,992	BCAP LLC Trust, Series 2007-AA2-11A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	2.00% (a)	05/25/2047	29,589,983
2,087,755	BCAP LLC Trust, Series 2007-AA2-2A7	6.00%	04/25/2037	1,212,666
2,260,246	BCAP LLC Trust, Series 2007-AA2-2A8	5.75%	04/25/2037	1,278,125
10,284,035	BCAP LLC Trust, Series 2008-RR3-A1B	6.67% (a)(c)	10/25/2036	4,009,873
1,558,838	BCAP LLC Trust, Series 2009-RR13-18A2	4.75% (a)(c)	07/26/2037	924,446
2,762,824	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% (a)(c)	02/26/2036	1,573,602
6,656,743	BCAP LLC Trust, Series 2010-RR6-7A10	6.00% (a)(c)	02/26/2037	3,492,893
1,181,212	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	3.38% (c)	02/25/2036	1,052,721
2,796,310	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	3.07% (c)	10/25/2046	2,433,516
3,241,376	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	2.72% (c)	02/25/2047	2,969,490
929,495	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.15% (c)	02/25/2047	893,148
12,716,525	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-2-2A1 (12 Month LIBOR USD + 1.88%, 1.88% Floor, 11.15% Cap)	2.12%	12/25/2046	10,852,472
283,445	Bear Stearns ALT-A Trust, Series 2004-11-2A3	2.67% (c)	11/25/2034	282,286
5,461,940	Bear Stearns ALT-A Trust, Series 2006-1-11A1 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	2.10%	02/25/2036	5,392,924
14,792,856	Bear Stearns ALT-A Trust, Series 2006-3-21A1	2.83% (c)	05/25/2036	11,949,839
4,483,929	Bear Stearns ALT-A Trust, Series 2006-5-1A1 (1 Month LIBOR USD + 0.34%, 0.34% Floor, 11.50% Cap)	1.96%	08/25/2036	3,904,564
6,894,514	Bear Stearns ALT-A Trust, Series 2006-6-2A1	3.23% (c)	11/25/2036	4,229,475
3,418,733	Bear Stearns ALT-A Trust, Series 2006-8-2A1	2.94% (c)	08/25/2046	2,523,637
6,060,512	Bear Stearns ALT-A Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.50% Cap)	1.94%	01/25/2047	5,379,627
3,067,968	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	5.50%	08/25/2034	2,931,396
6,487,097	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-1A	5.75%	04/25/2035	5,757,681
2,162,799	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-2A1	5.75%	04/25/2035	2,057,169
31,302,581	Bear Stearns Asset Backed Securities Trust, Series 2005-AC6-22A	5.22% (c)	09/25/2035	26,998,382
4,918,881	Bear Stearns Asset Backed Securities Trust, Series 2005-AC7-A4	6.00%	10/25/2035	3,580,416
8,716,075	Bear Stearns Asset Backed Securities Trust, Series 2006-AC1-1A1	6.25%	02/25/2036	5,182,748
1,891,989	Bear Stearns Asset Backed Securities Trust, Series 2006-AC5-A1	6.75%	12/25/2036	1,854,613
4,139,373	Bear Stearns Asset Backed Securities Trust, Series 2007-HE2-2A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	1.78%	02/25/2037	4,103,686

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
26,409,977	Bear Stearns Asset Backed Securities Trust, Series 2007-HE4-2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	1.84%	05/26/2037	25,001,844
13,353,084	Bear Stearns Asset Backed Securities Trust, Series 2007-HE6-2A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	2.67%	08/25/2037	12,304,827
1,145,519	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A2A	6.00%	10/25/2036	681,968
1,304,546	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	762,180
1,638,546	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-23A1	2.93% (c)	10/25/2036	1,224,233
7,369,258	Bear Stearns Mortgage Funding Trust, Series 2006-AR3-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	2.02%	11/25/2036	6,627,884
3,218,113	Bear Stearns Mortgage Funding Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor, 10.50% Cap)	1.80%	12/25/2037	2,974,544
7,478,327	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.50% Cap)	1.78%	04/25/2037	7,351,161
9,143,120	BNC Mortgage Loan Trust, Series 2006-2-A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	1.94%	11/25/2036	8,892,450
7,151,831	BNC Mortgage Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	1.78%	03/25/2037	6,775,531
6,070,484	BNC Mortgage Loan Trust, Series 2007-4-A4 (1 Month LIBOR USD + 1.50%, 1.50% Floor)	3.12%	11/25/2037	5,217,821
25,572,142	BNPP Mortgage Securities LLC Trust, Series 2009-1-B1	6.00% (a)	08/27/2037	15,245,372
100,200,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(b)	03/28/2029	94,276,777
12,750,000	CAFL Issuer LLC, Series 2021-RTL1-A2	3.10% (a)(b)	03/28/2029	11,946,878
4,513,488	Carrington Mortgage Loan Trust, Series 2006-FRE2-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor, 12.50% Cap)	1.74%	10/25/2036	3,761,589
21,763,478	Carrington Mortgage Loan Trust, Series 2006-FRE2-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	1.78%	09/25/2036	18,169,277
6,698,633	Carrington Mortgage Loan Trust, Series 2006-FRE2-A4 (1 Month LIBOR USD + 0.25%, 0.25% Floor, 12.50% Cap)	1.87%	09/25/2036	5,604,754
5,260,748	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	1.77%	08/25/2036	5,101,922
48,900,854	Carrington Mortgage Loan Trust, Series 2006-NC4-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	1.78%	10/25/2036	47,130,702
27,755,104	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	1.77%	01/25/2037	25,559,164
16,167,371	Carrington Mortgage Loan Trust, Series 2007-RFC1-A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor, 14.50% Cap)	1.76%	12/25/2036	15,277,385
19,328,452	Cascade MH Asset Trust, Series 2019-MH1-A	4.00% (a)(c)	11/25/2044	18,439,805
2,750,000	Centex Home Equity Loan Trust, Series 2004-A-AF5	5.43%	01/25/2034	2,524,116
138,853	Chase Funding Trust, Series 2003-4-2M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	2.52%	03/25/2033	137,626
2,953,699	Chase Mortgage Finance Trust, Series 2005-A1-2A4	2.95% (c)	12/25/2035	2,804,911
7,108,696	Chase Mortgage Finance Trust, Series 2006-S1-A5	6.50%	05/25/2036	3,933,857
7,049,753	Chase Mortgage Finance Trust, Series 2006-S2-1A9	6.25%	10/25/2036	3,855,447
4,779,409	Chase Mortgage Finance Trust, Series 2006-S3-1A2	6.00%	11/25/2036	2,544,636
13,247,865	Chase Mortgage Finance Trust, Series 2006-S4-A8	6.00%	12/25/2036	7,102,708
3,058,656	Chase Mortgage Finance Trust, Series 2007-A2-6A4	2.96% (c)	07/25/2037	2,760,901
3,994,802	Chase Mortgage Finance Trust, Series 2007-S1-A7	6.00%	02/25/2037	1,991,712
2,357,296	Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	1,316,185
1,092,725	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	265,816
2,174,827	Chase Mortgage Finance Trust, Series 2007-S5-1A18	6.00%	07/25/2037	1,170,283

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,845,409	ChaseFlex Trust, Series 2005-1-3A1	6.00%	02/25/2035	1,583,746
155,799	ChaseFlex Trust, Series 2006-1-A5	6.16% (c)	06/25/2036	145,467
2,746,260	ChaseFlex Trust, Series 2006-2-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor, 11.50% Cap)	1.82%	09/25/2036	2,273,969
3,258,410	ChaseFlex Trust, Series 2007-1-1A1	6.50%	02/25/2037	1,399,562
5,492,824	ChaseFlex Trust, Series 2007-M1-2F4	4.15% (k)	08/25/2037	4,811,818
5,713,025	ChaseFlex Trust, Series 2007-M1-2F5	4.15% (k)	08/25/2037	5,004,260
14,590,000	CHL GMSR Issuer Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%)	4.37% (a)	05/25/2023	14,451,210
500,000	CHL GMSR Issuer Trust, Series 2018-GT1-B (1 Month LIBOR USD + 3.50%)	5.12% (a)	05/25/2023	492,887
511,834	CHL Mortgage Pass-Through Trust, Series 2003-60-4A1	2.21% (c)	02/25/2034	507,132
12,510,941	CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	7,162,013
2,620,758	CHL Mortgage Pass-Through Trust, Series 2005-18-A1	5.50%	10/25/2035	1,740,445
2,169,125	CHL Mortgage Pass-Through Trust, Series 2005-20-A5	5.50%	10/25/2035	1,544,456
1,608,575	CHL Mortgage Pass-Through Trust, Series 2005-20-A8	5.25%	10/25/2035	1,143,131
7,046,121	CHL Mortgage Pass-Through Trust, Series 2005-23-A1	5.50%	11/25/2035	4,571,410
1,397,764	CHL Mortgage Pass-Through Trust, Series 2005-24-A8	5.50%	11/25/2035	889,193
2,351,740	CHL Mortgage Pass-Through Trust, Series 2005-26-1A12	5.50%	11/25/2035	1,582,363
456,720	CHL Mortgage Pass-Through Trust, Series 2005-27-2A1	5.50%	12/25/2035	233,769
935,768	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	11/01/2035	606,174
9,185,292	CHL Mortgage Pass-Through Trust, Series 2005-HYB1-4A1	2.66% (c)	03/25/2035	8,798,036
398,080	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-1A1	2.97% (c)	12/20/2035	363,874
8,471,304	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-4A1	3.13% (c)	12/20/2035	8,168,941
968,203	CHL Mortgage Pass-Through Trust, Series 2005-J3-2A4	4.50%	09/25/2035	880,177
818,197	CHL Mortgage Pass-Through Trust, Series 2005-J4-A5	5.50%	11/25/2035	712,064
4,985,409	CHL Mortgage Pass-Through Trust, Series 2006-14-A5	6.25%	09/25/2036	2,814,865
3,297,678	CHL Mortgage Pass-Through Trust, Series 2006-16-2A1	6.50%	11/25/2036	1,523,228
6,665,956	CHL Mortgage Pass-Through Trust, Series 2006-1-A2	6.00%	03/25/2036	4,149,676
1,407,586	CHL Mortgage Pass-Through Trust, Series 2006-20-1A21	6.00%	02/25/2037	852,414
16,898,865	CHL Mortgage Pass-Through Trust, Series 2006-8-1A3	6.00%	05/25/2036	11,874,981
203,653	CHL Mortgage Pass-Through Trust, Series 2006-J3-A4	5.50%	05/25/2036	198,818
3,891,876	CHL Mortgage Pass-Through Trust, Series 2007-10-A7	6.00%	07/25/2037	2,237,231
14,095,428	CHL Mortgage Pass-Through Trust, Series 2007-11-A1	6.00%	08/25/2037	7,888,932
7,155,096	CHL Mortgage Pass-Through Trust, Series 2007-12-A9	5.75%	08/25/2037	4,567,440
2,948,362	CHL Mortgage Pass-Through Trust, Series 2007-13-A1	6.00%	08/25/2037	1,763,018
4,831,054	CHL Mortgage Pass-Through Trust, Series 2007-13-A10	6.00%	08/25/2037	2,888,802
3,867,827	CHL Mortgage Pass-Through Trust, Series 2007-15-1A1	6.25%	09/25/2037	2,735,973
540,247	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	382,153
1,556,068	CHL Mortgage Pass-Through Trust, Series 2007-15-1A2	6.25%	09/25/2037	1,099,387
1,900,603	CHL Mortgage Pass-Through Trust, Series 2007-15-1A29	6.25%	09/25/2037	1,343,830
2,826,280	CHL Mortgage Pass-Through Trust, Series 2007-17-1A2	6.00%	10/25/2037	2,240,218
449,920	CHL Mortgage Pass-Through Trust, Series 2007-18-1A1	6.00%	11/25/2037	279,108
38,226,775	CHL Mortgage Pass-Through Trust, Series 2007-21-1A1	6.25%	02/25/2038	22,453,360
1,436,494	CHL Mortgage Pass-Through Trust, Series 2007-2-A2	6.00%	03/25/2037	798,032
3,738,957	CHL Mortgage Pass-Through Trust, Series 2007-3-A1	6.00%	04/25/2037	2,222,544
1,440,005	CHL Mortgage Pass-Through Trust, Series 2007-3-A12	6.00%	04/25/2037	855,980

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,226,284	CHL Mortgage Pass-Through Trust, Series 2007-4-1A39	6.00%	05/25/2037	1,711,249
1,242,774	CHL Mortgage Pass-Through Trust, Series 2007-5-A2	5.75%	05/25/2037	763,947
4,483,548	CHL Mortgage Pass-Through Trust, Series 2007-7-A1	6.00%	06/25/2037	2,708,929
2,014,966	CHL Mortgage Pass-Through Trust, Series 2007-7-A11	5.50%	06/25/2037	1,156,849
1,344,014	CHL Mortgage Pass-Through Trust, Series 2007-7-A2	5.75%	06/25/2037	791,840
4,562,454	CHL Mortgage Pass-Through Trust, Series 2007-8-1A4	6.00%	01/25/2038	2,531,112
2,394,360	CHL Mortgage Pass-Through Trust, Series 2007-8-1A5	5.44%	01/25/2038	1,244,447
3,880,739	CHL Mortgage Pass-Through Trust, Series 2007-8-1A8	6.00%	01/25/2038	2,152,917
5,559,199	CHL Mortgage Pass-Through Trust, Series 2007-8-1A9 (1 Month LIBOR USD + 6.00%, 4.00% Floor, 6.00% Cap)	6.00%	01/25/2038	3,197,368
5,497,705	CHL Mortgage Pass-Through Trust, Series 2007-9-A1	5.75%	07/25/2037	3,252,685
723,541	CHL Mortgage Pass-Through Trust, Series 2007-9-A11	5.75%	07/25/2037	428,079
4,288,048	CHL Mortgage Pass-Through Trust, Series 2007-HY1-1A1	2.77% (c)	04/25/2037	3,966,075
9,850,237	CHL Mortgage Pass-Through Trust, Series 2007-HYB1-2A1	3.05% (c)	03/25/2037	8,733,070
15,960,695	CHL Mortgage Pass-Through Trust, Series 2007-J1-2A1	6.00%	02/25/2037	7,473,134
390,846	CHL Mortgage Pass-Through Trust, Series 2007-J3-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	2.12%	07/25/2037	125,278
1,954,232	CHL Mortgage Pass-Through Trust, Series 2007-J3-A2 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	3.88% (f)(g)	07/25/2037	290,187
710,482	Citicorp Mortgage Securities Trust, Series 2006-7-1A1	6.00%	12/25/2036	628,955
2,256,080	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	2,223,789
733,332	Citicorp Residential Mortgage Trust, Series 2006-2-A5	5.06%	09/25/2036	730,345
1,310,956	Citigroup Mortgage Loan Trust, Inc., Series 2005-5-2A2	5.75%	08/25/2035	946,646
510,609	Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	11/25/2035	480,805
1,368,056	Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	1,311,417
4,872,204	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR3-1A1A	3.26% (c)	06/25/2036	4,644,300
2,393,411	Citigroup Mortgage Loan Trust, Inc., Series 2006-FX1-A6	5.85% (k)	10/25/2036	1,788,426
9,553,643	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF1-A2D	4.71%	03/25/2036	5,045,592
9,483,164	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2D	6.66%	05/25/2036	3,920,921
1,737,500	Citigroup Mortgage Loan Trust, Inc., Series 2007-10-1A1A	5.16% (c)	04/25/2037	1,584,269
554,072	Citigroup Mortgage Loan Trust, Inc., Series 2007-12-2A1	6.50% (a)(c)	10/25/2036	334,711
15,357,610	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-1A1	5.75% (a)	04/25/2047	10,231,232
729,104	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-2A2	6.50% (a)(c)(d)	05/25/2037	679,887
47,639,051	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76% (a)	01/25/2037	43,992,858
1,678,100	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC3-A2D (1 Month LIBOR USD + 0.35%, 0.35% Floor)	1.97%	03/25/2037	1,473,543
607,289	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR5-1A3A	2.97% (c)	04/25/2037	592,008
2,068,055	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR8-1A1A	2.98% (c)	08/25/2047	1,892,131
3,641,427	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A3A	5.97% (k)	01/25/2037	2,029,694
8,027,014	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A5A	5.76% (k)	01/25/2037	4,475,517
3,302,422	Citigroup Mortgage Loan Trust, Inc., Series 2010-7-9A4	6.00% (a)(c)	10/25/2037	2,922,165
17,938,991	Citigroup Mortgage Loan Trust, Inc., Series 2010-8-7A4	6.00% (a)(c)(d)	06/25/2037	16,352,260
25,122,400	Citigroup Mortgage Loan Trust, Inc., Series 2021-JL1-A	2.75% (a)(c)	02/25/2062	23,721,494
3,699,405	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	1.82%	01/25/2037	1,933,300
3,128,003	Citigroup Mortgage Loan Trust, Series 2014-8-3A2	6.00% (a)(c)	03/25/2037	2,939,078

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
122,402,526	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	106,978,070
182,929,796	Citigroup Mortgage Loan Trust, Series 2019-D-PT1	3.33% (a)(c)	04/25/2064	157,462,310
243,527,687	Citigroup Mortgage Loan Trust, Series 2020-RP1-A1	1.50% (a)(c)	08/25/2064	222,166,194
26,293,400	Citigroup Mortgage Loan Trust, Series 2020-RP1-M1	2.00% (a)(c)	08/25/2064	21,681,254
22,116,950	Citigroup Mortgage Loan Trust, Series 2020-RP1-M2	2.50% (a)(c)	08/25/2064	18,351,460
18,676,200	Citigroup Mortgage Loan Trust, Series 2020-RP1-M3	2.75% (a)(c)	08/25/2064	14,914,091
49,115,246	Citigroup Mortgage Loan Trust, Series 2020-RP1-PT5	7.57% (a)(c)	08/25/2064	39,357,171
323,207,298	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(c)	03/25/2065	303,117,734
34,186,100	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(c)	03/25/2065	31,265,564
28,635,750	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(c)	03/25/2065	25,524,201
26,589,300	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(c)	03/25/2065	22,799,009
78,105,552	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.42% (a)(c)	03/25/2065	82,467,513
1,786,687	CitiMortgage Alternative Loan Trust, Series 2006-A1-1A5	5.50%	04/25/2036	1,622,841
2,154,156	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	1,985,014
2,025,281	CitiMortgage Alternative Loan Trust, Series 2006-A3-1A13	6.00%	07/25/2036	1,813,856
1,564,864	CitiMortgage Alternative Loan Trust, Series 2006-A4-1A8	6.00%	09/25/2036	1,383,464
437,979	CitiMortgage Alternative Loan Trust, Series 2006-A5-2A1	5.50%	08/25/2044	421,468
1,661,755	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	1,429,851
4,772,977	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	4,507,554
2,400,308	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A5	6.00%	01/25/2037	2,174,761
1,170,309	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	1,060,340
3,173,326	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A8 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	01/25/2037	2,697,031
2,994,386	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A9 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.78% (f)(g)	01/25/2037	264,934
2,517,825	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (e)	03/25/2037	2,332,995
5,794,322	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.78% (f)(g)	03/25/2037	544,956
2,270,670	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	2,068,551
3,979,503	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A3 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	1.95%	04/25/2037	3,323,134
3,979,503	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	5.05% (f)(g)	04/25/2037	469,237
4,214,499	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A5	5.75%	04/25/2037	3,862,813
582,212	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	545,915
7,676,042	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	7,197,503
233,079	CitiMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	209,283
14,812,000	COLT Mortgage Loan Trust, Series 2021-5-M1	3.26% (a)(c)	11/25/2066	11,645,667
4,294,000	COLT Mortgage Loan Trust, Series 2021-HX1-B1	3.11% (a)(c)	10/25/2066	3,254,234
4,130,000	COLT Mortgage Loan Trust, Series 2021-HX1-B2	3.86% (a)(c)	10/25/2066	3,105,117
6,000,000	COLT Mortgage Loan Trust, Series 2021-HX1-M1	2.36% (a)(c)	10/25/2066	4,620,624
13,304,101	COLT Mortgage Loan Trust, Series 2022-4-A1	4.30% (a)(c)	03/25/2067	13,157,236
9,000,000	CoreVest American Finance Trust, Series 2020-3-D	2.95% (a)(c)	08/15/2053	7,212,873
28,131,549	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1	6.00%	02/25/2035	22,942,212
6,186,247	Countrywide Alternative Loan Trust, Series 2005-13CB-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	2.12%	05/25/2035	5,393,149
2,825,630	Countrywide Alternative Loan Trust, Series 2005-13CB-A3	5.50%	05/25/2035	2,605,636

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,454,548	Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	2.12%	07/25/2035	1,560,421
5,011,369	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	3.38% (f)(g)	07/25/2035	318,148
1,612,045	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x 1 Month LIBOR USD + 13.05%, 13.05% Cap)	10.11% (g)	07/25/2035	1,327,305
2,177,470	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	2.37%	08/25/2035	1,878,701
1,049,307	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	556,318
5,833,049	Countrywide Alternative Loan Trust, Series 2005-32T1-A9	5.50%	08/25/2035	3,793,899
2,359,429	Countrywide Alternative Loan Trust, Series 2005-46CB-A14	5.50%	10/25/2035	1,857,846
1,195,331	Countrywide Alternative Loan Trust, Series 2005-46CB-A20	5.50%	10/25/2035	941,220
3,828,277	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	2,676,473
1,431,247	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	932,229
30,302,909	Countrywide Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	22,999,411
12,718,842	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	10,345,937
311,462	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	24.03% (g)	12/25/2035	258,944
393,701	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	365,243
5,714,075	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	5,301,044
1,052,145	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (1 Month LIBOR USD + 0.80%, 0.80% Floor, 5.50% Cap)	2.42%	01/25/2036	992,363
2,646,980	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x 1 Month LIBOR USD + 4.70%, 4.70% Cap)	3.08% (f)(g)	01/25/2036	161,569
30,516,970	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	17,815,636
484,357	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	332,573
17,568,225	Countrywide Alternative Loan Trust, Series 2005-80CB-4A1	6.00%	02/25/2036	10,689,975
19,534,130	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	10,186,557
1,374,294	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x 1 Month LIBOR USD + 21.63%, 21.63% Cap)	15.68% (g)	02/25/2036	1,264,500
920,384	Countrywide Alternative Loan Trust, Series 2005-86CB-A5	5.50%	02/25/2036	639,843
1,339,685	Countrywide Alternative Loan Trust, Series 2005-J10-1A11	5.50%	10/25/2035	1,036,409
304,881	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	2.32%	10/25/2035	213,455
142,820	Countrywide Alternative Loan Trust, Series 2005-J10-1A15	5.50%	10/25/2035	110,488
382,474	Countrywide Alternative Loan Trust, Series 2005-J11-1A3	5.50%	11/25/2035	253,000
227,853	Countrywide Alternative Loan Trust, Series 2005-J11-6A1	6.50%	09/25/2032	216,847
509,964	Countrywide Alternative Loan Trust, Series 2005-J13-2A5 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 5.50% Cap)	2.10%	11/25/2035	351,496
1,019,928	Countrywide Alternative Loan Trust, Series 2005-J13-2A6 (-1 x 1 Month LIBOR USD + 5.02%, 5.02% Cap)	3.40% (f)(g)	11/25/2035	87,837
3,705,415	Countrywide Alternative Loan Trust, Series 2005-J1-5A3	5.50%	02/25/2035	3,461,130
17,327	Countrywide Alternative Loan Trust, Series 2005-J1-7A1	5.50%	12/25/2022	15,492
523,559	Countrywide Alternative Loan Trust, Series 2005-J2-1A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	2.12%	04/25/2035	431,145
1,610,951	Countrywide Alternative Loan Trust, Series 2005-J2-1A6 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	3.38% (f)(g)	04/25/2035	67,842
3,390,671	Countrywide Alternative Loan Trust, Series 2005-J3-2A8 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 5.50% Cap)	1.92%	05/25/2035	2,742,810

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,390,671	Countrywide Alternative Loan Trust, Series 2005-J3-2A9 (-1 x 1 Month LIBOR USD + 5.20%, 5.20% Cap)	3.58% (f)(g)	05/25/2035	248,285
2,674,169	Countrywide Alternative Loan Trust, Series 2006-12CB-A3 (1 Month LIBOR USD + 5.75%, 5.75% Floor)	5.75%	05/25/2036	1,576,335
3,295,845	Countrywide Alternative Loan Trust, Series 2006-12CB-A8	6.00%	05/25/2036	2,001,106
10,880,474	Countrywide Alternative Loan Trust, Series 2006-13T1-A1	6.00%	05/25/2036	6,005,941
28,646,508	Countrywide Alternative Loan Trust, Series 2006-15CB-A1	6.50%	06/25/2036	16,541,637
2,854,219	Countrywide Alternative Loan Trust, Series 2006-16CB-A7	6.00%	06/25/2036	1,921,295
749,222	Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	07/25/2036	367,530
749,222	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	3.88% (f)(g)	07/25/2036	89,008
3,647,870	Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	2.02%	08/25/2036	1,886,926
4,946,731	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	3.98% (f)(g)	08/25/2036	632,069
761,462	Countrywide Alternative Loan Trust, Series 2006-19CB-A15	6.00%	08/25/2036	516,463
4,150,041	Countrywide Alternative Loan Trust, Series 2006-23CB-2A3	6.50%	08/25/2036	1,743,485
1,364,519	Countrywide Alternative Loan Trust, Series 2006-24CB-A11	5.75%	08/25/2036	875,190
3,993,780	Countrywide Alternative Loan Trust, Series 2006-24CB-A14 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	5.53% (f)(g)	08/25/2036	854,680
3,202,492	Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.00%	08/25/2036	2,102,310
3,437,236	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	08/25/2036	1,843,076
1,462,973	Countrywide Alternative Loan Trust, Series 2006-26CB-A17	6.25%	09/25/2036	880,042
1,877,850	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	1,155,510
2,825,264	Countrywide Alternative Loan Trust, Series 2006-29T1-1A2	6.25%	10/25/2036	1,844,510
382,820	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x 1 Month LIBOR USD + 46.15%, 46.15% Cap)	35.60% (g)	10/25/2036	597,598
234,485	Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x 1 Month LIBOR USD + 33.37%, 33.37% Cap)	26.33% (g)	10/25/2036	291,229
2,035,290	Countrywide Alternative Loan Trust, Series 2006-2CB-A9	6.00%	03/25/2036	1,096,397
2,819,381	Countrywide Alternative Loan Trust, Series 2006-30T1-1A2	6.25%	11/25/2036	2,290,356
2,206,189	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (1 Month LIBOR USD + 0.67%, 0.67% Floor, 6.00% Cap)	2.29%	11/25/2036	1,229,947
3,679,924	Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x 1 Month LIBOR USD + 5.33%, 5.33% Cap)	3.71% (f)(g)	11/25/2036	404,498
7,755,357	Countrywide Alternative Loan Trust, Series 2006-36T2-2A1	6.25%	12/25/2036	4,118,344
625,995	Countrywide Alternative Loan Trust, Series 2006-36T2-2A4	6.25%	12/25/2036	332,423
853,071	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10	6.00%	01/25/2037	775,762
13,312,193	Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	4.93% (f)(g)	01/25/2037	1,460,067
4,533,430	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.07%	01/25/2037	553,889
1,343,501	Countrywide Alternative Loan Trust, Series 2006-40T1-1A11	6.00%	01/25/2037	1,026,612
2,286,712	Countrywide Alternative Loan Trust, Series 2006-40T1-1A4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	3.83% (f)(g)	01/25/2037	195,011
3,001,296	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	6.00%	01/25/2037	1,969,154
7,340,192	Countrywide Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.78% (f)(g)	01/25/2037	1,159,291

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,340,192	Countrywide Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	01/25/2037	3,559,340
3,160,429	Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	6.00%	01/25/2037	2,073,561
3,717,026	Countrywide Alternative Loan Trust, Series 2006-42-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	01/25/2047	1,628,204
3,717,026	Countrywide Alternative Loan Trust, Series 2006-42-1A2 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.78% (f)(g)	01/25/2047	665,438
2,475,346	Countrywide Alternative Loan Trust, Series 2006-42-1A3	6.00%	01/25/2047	1,652,541
2,815,349	Countrywide Alternative Loan Trust, Series 2006-43CB-1A12	5.75%	02/25/2037	1,741,267
9,740,383	Countrywide Alternative Loan Trust, Series 2006-43CB-1A6	6.00%	02/25/2037	6,157,751
9,871,427	Countrywide Alternative Loan Trust, Series 2006-45T1-1A1 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	02/25/2037	4,512,078
3,184,331	Countrywide Alternative Loan Trust, Series 2006-45T1-1A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	02/25/2037	797,113
3,184,331	Countrywide Alternative Loan Trust, Series 2006-45T1-1A5 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.78% (f)(g)	02/25/2037	439,479
1,387,499	Countrywide Alternative Loan Trust, Series 2006-45T1-2A2	6.00%	02/25/2037	867,933
5,753,965	Countrywide Alternative Loan Trust, Series 2006-4CB-1A1	6.00%	04/25/2036	3,490,237
689,625	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4	5.50%	05/25/2036	605,638
4,440,260	Countrywide Alternative Loan Trust, Series 2006-7CB-1A14	6.00%	05/25/2036	2,870,061
7,743,013	Countrywide Alternative Loan Trust, Series 2006-7CB-1A16	6.00%	05/25/2036	5,004,869
2,372,459	Countrywide Alternative Loan Trust, Series 2006-7CB-1A6	6.00%	05/25/2036	1,533,492
2,402,854	Countrywide Alternative Loan Trust, Series 2006-7CB-1A9	6.00%	05/25/2036	1,553,138
841,768	Countrywide Alternative Loan Trust, Series 2006-9T1-A11	6.00%	05/25/2036	445,112
2,057,132	Countrywide Alternative Loan Trust, Series 2006-J1-1A10	5.50%	02/25/2036	1,609,350
4,173,843	Countrywide Alternative Loan Trust, Series 2006-J1-1A3	5.50%	02/25/2036	3,265,310
882,190	Countrywide Alternative Loan Trust, Series 2006-J4-2A2	6.00%	07/25/2036	617,129
1,042,192	Countrywide Alternative Loan Trust, Series 2006-J7-1A1	6.25%	11/25/2036	584,474
34,292,006	Countrywide Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.80%	03/20/2047	27,761,158
3,279,126	Countrywide Alternative Loan Trust, Series 2006-OA7-1A2 (12 Month US Treasury Average + 0.94%, 0.94% Floor)	1.42%	06/25/2046	2,914,535
597,101	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	30.16% (g)	05/25/2037	741,919
9,987,732	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	5,662,627
9,261,128	Countrywide Alternative Loan Trust, Series 2007-15CB-A1	6.00%	07/25/2037	6,768,328
5,522,673	Countrywide Alternative Loan Trust, Series 2007-15CB-A2	5.75%	07/25/2037	3,850,972
6,625,207	Countrywide Alternative Loan Trust, Series 2007-15CB-A5	5.75%	07/25/2037	4,619,772
7,587,122	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.07%	08/25/2037	2,512,611
2,197,041	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	41.05% (g)	08/25/2037	3,361,431
2,831,710	Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	6.00%	08/25/2037	2,401,213
5,131,157	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	22.43% (g)	08/25/2037	5,235,055
785,860	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25	6.00%	08/25/2037	529,294
600,292	Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	29.26% (g)	08/25/2037	843,283
10,758,993	Countrywide Alternative Loan Trust, Series 2007-19-1A34	6.00%	08/25/2037	6,456,035

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,823,002	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00%	08/25/2037	5,294,325
28,143,226	Countrywide Alternative Loan Trust, Series 2007-19-2A1	6.50%	08/25/2037	14,163,202
2,761,319	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	21.91% (g)	09/25/2037	2,946,491
18,210,639	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	8,718,342
7,250,285	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.12%	09/25/2037	3,410,330
10,289,658	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	4.88% (f)(g)	09/25/2037	2,281,291
1,036,535	Countrywide Alternative Loan Trust, Series 2007-24-A2 (-6 x 1 Month LIBOR USD + 41.70%, 41.70% Cap)	31.96% (g)	10/25/2037	1,497,837
2,072,631	Countrywide Alternative Loan Trust, Series 2007-24-A3 (-1 x 1 Month LIBOR USD + 6.95%, 6.95% Cap)	5.33% (f)(g)	10/25/2037	502,015
3,400,156	Countrywide Alternative Loan Trust, Series 2007-24-A4 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 7.00% Cap)	2.32%	10/25/2037	897,593
4,497,479	Countrywide Alternative Loan Trust, Series 2007-24-A6 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 7.00% Cap)	2.62%	10/25/2037	1,270,434
3,348,345	Countrywide Alternative Loan Trust, Series 2007-2CB-1A4 (1 Month LIBOR USD + 1.00%, 5.75% Floor, 100.00% Cap)	5.75%	03/25/2037	2,143,223
15,342,617	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	1,819,275
3,719,770	Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	4.03% (f)(g)	04/25/2037	647,562
3,719,770	Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 6.00% Cap)	2.17%	04/25/2037	1,952,023
14,815,767	Countrywide Alternative Loan Trust, Series 2007-5CB-1A31	5.50%	04/25/2037	9,114,958
5,867,044	Countrywide Alternative Loan Trust, Series 2007-5CB-2A1	6.00%	04/25/2037	3,259,652
4,961,384	Countrywide Alternative Loan Trust, Series 2007-6-A1	5.75%	04/25/2047	3,453,813
5,440,197	Countrywide Alternative Loan Trust, Series 2007-6-A4	5.75%	04/25/2047	3,787,133
1,352,747	Countrywide Alternative Loan Trust, Series 2007-7T2-A8	6.00%	04/25/2037	705,821
248,909	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (-6 x 1 Month LIBOR USD + 40.20%, 40.20% Cap)	30.46% (g)	05/25/2037	302,172
265,707	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	30.34% (g)	05/25/2037	321,216
419,823	Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	2.12%	05/25/2037	149,460
419,823	Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	3.88% (f)(g)	05/25/2037	57,056
1,426,860	Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	6.00%	05/25/2037	754,580
23,212,245	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	2.84% (c)	03/25/2047	21,924,063
24,576,904	Countrywide Alternative Loan Trust, Series 2007-HY4-4A1	3.47% (c)	06/25/2037	22,253,721
22,205,727	Countrywide Asset Backed Certificates, Series 2006-25-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	06/25/2047	20,601,732
6,291,544	Countrywide Asset Backed Certificates, Series 2006-26-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	06/25/2037	5,793,046
12,315,593	Countrywide Asset Backed Certificates, Series 2007-BC1-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	05/25/2037	11,261,415
21,772,336	Countrywide Asset-Backed Certificates, Series 2007-4-A5	4.55% (k)	04/25/2047	16,449,222
2,090,716	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	1,707,851
440,114	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	359,518

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,385,350	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	3,521,840
6,051,066	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-5A1	5.25%	01/25/2036	5,682,285
9,603,005	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	1,766,603
2,501,082	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	2,257,074
3,642,507	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1	7.00%	09/25/2035	2,059,331
8,305,005	Credit Suisse Mortgage Capital Certificates, Series 2009-11R-4A1	7.00% (a)(c)	09/28/2037	2,904,455
5,846,901	Credit Suisse Mortgage Capital Certificates, Series 2009-12R-5A1	6.00% (a)	06/27/2036	4,715,035
7,892,546	Credit Suisse Mortgage Capital Certificates, Series 2012-10R-4A2	2.94% (a)(c)	08/29/2046	5,857,815
32,652,878	Credit Suisse Mortgage Capital Certificates, Series 2021-RPL9-A1	2.44% (a)(c)	02/25/2061	30,548,354
74,642,873	Credit Suisse Mortgage-Backed Trust, Series 2017-RPL2-CERT	0.00% (a)(c)	02/25/2056	64,131,164
4,227,000	Credit Suisse Mortgage-Backed Trust, Series 2020-AFC1-B1	3.45% (a)(c)	02/25/2050	3,671,726
10,043,124	Credit Suisse Mortgage-Backed Trust, Series 2020-RPL1-CERT	3.23% (a)(c)(d)	01/25/2046	8,714,247
8,940,321	Credit-Based Asset Servicing and Securitization LLC, Series 2006-CB4-AV3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	05/27/2036	6,296,497
4,028,316	CSAB Mortgage Backed Trust, Series 2006-3-A4B	6.61%	11/25/2036	846,858
2,374,310	CSAB Mortgage Backed Trust, Series 2006-4-A6A	5.68%	12/25/2036	611,883
8,618,255	CSAB Mortgage Backed Trust, Series 2007-1-1A1A	5.90% (c)	05/25/2037	2,511,404
809,651	CSMC Mortgage-Backed Trust, Series 2005-1R-2A5	5.75% (a)	12/26/2035	640,414
11,358,162	CSMC Mortgage-Backed Trust, Series 2006-1-2A1	6.00%	02/25/2036	4,453,640
2,383,561	CSMC Mortgage-Backed Trust, Series 2006-2-5A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 6.00% Cap)	2.32%	03/25/2036	857,522
13,323,010	CSMC Mortgage-Backed Trust, Series 2006-2-5A2 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	3.68% (f)(g)	03/25/2036	1,589,558
2,775,164	CSMC Mortgage-Backed Trust, Series 2006-2-5A3	6.25%	03/25/2036	1,451,748
7,510,705	CSMC Mortgage-Backed Trust, Series 2006-2-5A4	6.00%	03/25/2036	3,810,216
1,178,054	CSMC Mortgage-Backed Trust, Series 2006-3-4A3	5.50%	04/25/2036	920,849
712,164	CSMC Mortgage-Backed Trust, Series 2006-3-4A4	5.50%	04/25/2036	556,677
2,513,536	CSMC Mortgage-Backed Trust, Series 2006-4-1A8 (1 Month LIBOR USD + 1.00%, 6.00% Floor, 6.00% Cap)	6.00%	05/25/2036	1,651,518
20,280,461	CSMC Mortgage-Backed Trust, Series 2006-4-4A1	7.00%	05/25/2036	5,906,076
7,094,686	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	3,341,651
7,329,740	CSMC Mortgage-Backed Trust, Series 2006-6-1A4	6.00%	07/25/2036	4,403,674
10,035,754	CSMC Mortgage-Backed Trust, Series 2006-6-3A1	7.00%	07/25/2036	1,746,489
114,215	CSMC Mortgage-Backed Trust, Series 2006-7-3A11	6.00%	08/25/2036	54,082
1,722,579	CSMC Mortgage-Backed Trust, Series 2006-7-7A5	6.00%	08/25/2036	1,475,121
2,829,034	CSMC Mortgage-Backed Trust, Series 2006-9-2A1	5.50%	11/25/2036	2,519,734
11,086,916	CSMC Mortgage-Backed Trust, Series 2006-9-3A1	6.00%	11/25/2036	9,536,241
3,796,609	CSMC Mortgage-Backed Trust, Series 2006-9-4A1	6.00%	11/25/2036	2,747,125
1,530,177	CSMC Mortgage-Backed Trust, Series 2006-9-6A14	6.00%	11/25/2036	1,404,640
248,610	CSMC Mortgage-Backed Trust, Series 2006-9-6A15 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	33.87% (g)	11/25/2036	353,619
8,616,494	CSMC Mortgage-Backed Trust, Series 2007-1-1A4	6.13% (c)	02/25/2037	2,326,499
5,453,663	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2057	1,086,600
3,055,401	CSMC Mortgage-Backed Trust, Series 2007-1-5A14	6.00%	02/25/2037	2,050,567

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
30,060	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	25,429
5,495,908	CSMC Mortgage-Backed Trust, Series 2007-3-2A10	6.00%	04/25/2037	2,524,457
2,799,280	CSMC Mortgage-Backed Trust, Series 2007-5-2A5	5.00%	08/25/2037	2,394,256
27,064,073	CSMC Mortgage-Backed Trust, Series 2007-5-3A19	6.00%	08/25/2037	22,120,558
11,951,274	CSMC Mortgage-Backed Trust, Series 2007-5-3A9	6.00%	08/25/2037	9,951,135
3,114,288	CSMC Mortgage-Backed Trust, Series 2008-2R-1A1	6.00% (a)(d)	07/25/2037	2,524,922
131,920	CSMC Trust, Series 2009-1R-4A2	2.97% (a)(c)(d)	07/26/2035	129,537
1,683,758	CSMC Trust, Series 2010-13R-1A2	5.50% (a)(c)	12/27/2035	1,461,865
25,772,395	CSMC Trust, Series 2010-17R-6A1	3.22% (a)(c)	06/26/2037	24,881,175
7,983,767	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(c)	06/26/2037	7,257,140
3,941,781	CSMC Trust, Series 2010-4R-8A17	6.00% (a)(c)	06/26/2037	3,583,027
8,993,027	CSMC Trust, Series 2010-7R-1A17	6.00% (a)(c)	01/27/2037	5,977,040
9,659,138	CSMC Trust, Series 2013-9R-A1	3.00% (a)(c)(d)	05/28/2043	8,725,320
8,521,901	CSMC Trust, Series 2019-RPL6-CERT	0.00% (a)(c)	11/27/2058	7,563,994
200,926,332	CSMC Trust, Series 2019-RPL6-PT1	3.72% (a)(c)	11/25/2058	180,148,801
189,732,191	CSMC Trust, Series 2020-RPL1-PT1	3.36% (a)(c)	10/25/2069	172,541,904
20,945,434	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(c)	09/27/2066	19,947,744
19,454,997	CSMC Trust, Series 2021-JR2-A1	2.22% (a)(c)	11/25/2061	18,675,035
7,469,850	CSMC Trust, Series 2021-NQM1-B1	2.83% (a)(c)	05/25/2065	6,469,384
6,225,825	CSMC Trust, Series 2021-NQM5-M1	2.17% (a)(c)	05/25/2066	4,970,786
3,180,040	CSMC Trust, Series 2021-NQM6-B1	3.29% (a)(c)	07/25/2066	2,329,699
7,445,317	CSMC Trust, Series 2021-NQM6-M1	2.58% (a)(c)	07/25/2066	5,503,846
17,544,000	CWABS Asset-Backed Certificates Trust, Series 2005-11-MF1	5.35% (c)	02/25/2036	15,317,033
3,510,429	CWABS Asset-Backed Certificates Trust, Series 2005-4-AF5B	5.65%	10/25/2035	3,498,000
8,482,678	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50% (c)	09/25/2035	7,679,135
289,875	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-1A6 (-7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	24.03% (g)	11/25/2035	429,452
547,775	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 5.50% Cap)	1.82%	11/25/2035	270,299
1,653,245	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	3.68% (f)(g)	11/25/2035	96,557
5,518,322	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	4,910,130
14,212,160	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2-2A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	09/25/2047	12,854,616
16,535,890	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA3-A2 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	1.87%	07/25/2047	15,169,025
3,593,226	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB1-A1C	5.67% (c)	02/25/2036	3,373,454
476,643	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	4.91% (c)	06/25/2036	430,992
820,076	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (c)	10/25/2036	738,252
11,451,683	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% (c)	10/25/2036	10,312,232
815,795	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% (c)	10/25/2036	734,465

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,191,818	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% (c)	10/25/2036	1,070,727
2,357,913	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	6.37%	10/25/2036	2,113,503
4,227,256	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-3A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.00% Cap)	1.41% (a)(d)	10/29/2036	3,753,266
4,822,700	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	10.27% (a)(g)	04/15/2036	4,671,599
2,122,844	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A11 (-1 x 1 Month LIBOR USD + 12.11%, 12.11% Cap)	10.26% (a)(g)	04/15/2036	2,060,093
3,459,452	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	12.08% (a)(g)	04/15/2036	3,356,012
354,785	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A11 (-3 x 1 Month LIBOR USD + 19.35%, 19.35% Cap)	15.38% (a)(g)	04/15/2036	354,824
3,113,164	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A13 (-1 x 1 Month LIBOR USD + 12.57%, 12.57% Cap)	10.72% (a)(g)	04/15/2036	2,924,878
51,567,550	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	10.27% (a)(g)	04/15/2036	48,318,041
11,388,916	Equifirst Loan Securitization Trust, Series 2007-1-A2B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.81%	04/25/2037	10,695,641
22,750,000	FBR Securitization Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.93%, 0.93% Floor, 14.00% Cap)	2.55%	09/25/2035	20,355,626
5,500,000	FBR Securitization Trust, Series 2005-5-M3 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 14.00% Cap)	2.36%	11/26/2035	5,052,301
3,608,438	Fieldstone Mortgage Investment Trust, Series 2007-1-2A2 (1 Month LIBOR USD + 0.27%, 0.27% Floor, 12.25% Cap)	1.89%	04/25/2047	2,768,885
26,767,515	Figure Line of Credit Trust, Series 2020-1-A	4.04% (a)(c)	09/25/2049	26,085,861
7,485,320	First Franklin Mortgage Loan Trust, Series 2006-FF8-M1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	2.00%	07/25/2036	7,096,366
4,000,000	First Franklin Mortgage Loan Trust, Series 2006-FF9-2A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	06/25/2036	3,516,773
19,063,145	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	03/25/2037	11,828,338
22,739,022	First Franklin Mortgage Loan Trust, Series 2007-FF2-A2C (1 Month LIBOR USD + 0.15%, 0.15% Floor)	1.77%	03/25/2037	12,051,918
3,558,051	First Horizon Alternative Mortgage Securities Trust, Series 2005-AA4-1A1	3.00% (c)	05/25/2035	2,247,719
3,736,931	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-1A4	5.50%	11/25/2035	2,236,535
265,350	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-2A1	5.00%	11/25/2022	264,643
1,434,430	First Horizon Alternative Mortgage Securities Trust, Series 2006-AA3-A1	3.16% (c)	06/25/2036	1,223,380
1,998,229	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A12	6.00%	04/25/2036	1,156,845
6,705,304	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A3	5.75%	04/25/2036	3,766,674
1,337,031	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	715,966
1,996,750	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A5	6.00%	02/25/2037	981,376

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,189,750	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (c)	05/25/2035	2,317,275
10,663,338	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A3	6.00%	06/25/2037	4,858,503
548,683	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A4	6.00%	06/25/2037	249,995
640,690	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A13	6.25%	08/25/2037	324,182
1,977,860	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A4	6.25%	08/25/2037	1,000,773
1,124,534	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A5	6.25%	08/25/2037	569,000
967,059	First Horizon Mortgage Pass-Through Trust, Series 2006-1-1A2	6.00%	05/25/2036	578,353
1,528,753	First Horizon Mortgage Pass-Through Trust, Series 2007-4-1A1	6.00%	08/25/2037	715,388
9,000,000	FirstKey Homes Trust, Series 2020-SFR1-E	2.79% (a)	08/19/2037	8,274,223
18,000,000	FirstKey Homes Trust, Series 2020-SFR2-D	1.97% (a)	10/19/2037	16,455,020
26,225,000	FirstKey Homes Trust, Series 2020-SFR2-E	2.67% (a)	10/19/2037	24,000,989
16,250,000	FirstKey Homes Trust, Series 2021-SFR1-E1	2.39% (a)	08/19/2038	14,155,422
11,500,000	FirstKey Homes Trust, Series 2021-SFR1-E2	2.49% (a)	08/19/2038	9,947,890
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-D	2.06% (a)	09/17/2038	6,993,263
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E1	2.26% (a)	09/17/2038	6,924,987
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E2	2.36% (a)	09/17/2038	6,836,835
34,891,000	FirstKey Homes Trust, Series 2021-SFR3-B	2.44% (a)	12/17/2038	31,546,959
29,584,000	FirstKey Homes Trust, Series 2021-SFR3-C	2.54% (a)	12/17/2038	26,523,207
22,626,000	FirstKey Homes Trust, Series 2021-SFR3-D	2.79% (a)	12/17/2038	20,345,030
45,314,000	FirstKey Homes Trust, Series 2021-SFR3-E1	2.99% (a)	12/17/2038	40,647,537
25,293,000	FirstKey Homes Trust, Series 2021-SFR3-E2	3.08% (a)	12/17/2038	22,526,449
10,174,000	FirstKey Homes Trust, Series 2021-SFR3-F1	3.58% (a)	12/17/2038	8,818,577
62,350,000	FMC GMSR Issuer Trust, Series 2020-GT1-A	4.45% (a)(c)	01/25/2026	57,888,677
72,500,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(c)	07/25/2026	65,782,658
64,820,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(c)	10/25/2026	58,029,236
124,062,438	Fremont Home Loan Trust, Series 2006-D-1A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	11/25/2036	77,775,288
7,750,000	FRTKL, Series 2021-SFR1-E1	2.37% (a)	09/17/2038	6,753,927
6,650,000	FRTKL, Series 2021-SFR1-E2	2.52% (a)	09/17/2038	5,777,207
2,751,000	GCAT Trust, Series 2019-NQM3-M1	3.45% (a)(c)	11/25/2059	2,453,975
7,096,000	GCAT Trust, Series 2021-NQM2-M1	2.54% (a)(c)	05/25/2066	5,639,194
8,405,000	GCAT Trust, Series 2021-NQM6-B1	4.42% (a)(c)	08/25/2066	6,532,386
33,708,746	GE-WMC Mortgage Securities Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	08/25/2036	16,540,062
2,029,777	GMACM Mortgage Loan Trust, Series 2005-AR5-3A1	3.49% (c)	09/19/2035	1,852,584
22,469,096	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 10.50% Cap)	2.14%	08/25/2045	6,199,426
19,168,111	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86%	04/25/2047	17,619,182
895,565	GS Mortgage Securities Corporation, Series 2008-2R-1A1	4.04% (a)(c)(d)	09/25/2036	367,650
127,124,944	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-A1	1.75% (a)(c)	05/25/2060	119,299,489
12,540,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M1	2.25% (a)(c)	05/25/2060	10,647,109
10,237,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M2	2.75% (a)(c)	05/25/2060	8,733,953

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,341,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M3	3.00% (a)(c)	05/25/2060	7,672,094
31,836,331	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-PT4	7.08% (a)(e)	05/25/2060	32,766,174
119,037	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% (c)	09/25/2035	87,657
8,045,289	GSAA Home Equity Trust, Series 2006-10-AF3	5.98% (c)	06/25/2036	2,534,437
5,758,151	GSAA Home Equity Trust, Series 2006-10-AF4	6.80%	06/25/2036	1,810,168
11,039,365	GSAA Home Equity Trust, Series 2006-15-AF4	6.46%	09/25/2036	3,557,731
1,730,138	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% (c)	11/25/2036	602,043
4,012,170	GSAA Home Equity Trust, Series 2006-18-AF6	6.18%	11/25/2036	1,178,939
7,571,338	GSAA Home Equity Trust, Series 2006-19-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.80%	12/25/2036	2,468,639
4,058,004	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	2,769,058
2,522,468	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	1,302,713
5,751,438	GSAA Home Equity Trust, Series 2007-7-A5 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	2.18%	07/25/2037	3,278,054
17,072,928	GSAMP Trust, Series 2006-HE6-A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	08/25/2036	14,342,398
7,293,198	GSAMP Trust, Series 2007-H1-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	1.82%	01/25/2047	4,157,699
7,391,323	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor)	1.97% (a)	03/25/2035	7,156,608
7,391,323	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS	3.37% (a)(c)(f)	03/25/2035	282,198
4,693,316	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap)	1.97% (a)	09/25/2035	4,089,648
4,693,316	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS	3.14% (a)(c)(f)	09/25/2035	155,440
17,740,967	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap)	1.97% (a)	01/25/2036	14,942,926
17,740,967	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS	3.10% (a)(c)(f)	01/25/2036	675,668
18,226,460	GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.19% (a)	09/26/2036	11,432,441
799,021	GSR Mortgage Loan Trust, Series 2005-1F-1A2	5.50%	02/25/2035	763,056
1,744,933	GSR Mortgage Loan Trust, Series 2005-1F-3A3	6.00%	01/25/2035	1,638,694
236,663	GSR Mortgage Loan Trust, Series 2005-6F-3A5	6.00%	07/25/2035	231,069
2,476,771	GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap)	5.28% (f)(g)	07/25/2035	269,017
166,143	GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	2.12%	06/25/2035	162,035
129,297	GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	2.12%	09/25/2035	127,230
7,132,091	GSR Mortgage Loan Trust, Series 2005-8F-3A5	6.00%	11/25/2035	3,614,158
1,684,555	GSR Mortgage Loan Trust, Series 2005-8F-4A1	6.00%	11/25/2035	926,064
208,419	GSR Mortgage Loan Trust, Series 2006-1F-1A2	5.50%	02/25/2036	335,116
382,192	GSR Mortgage Loan Trust, Series 2006-2F-2A3	5.75%	02/25/2036	350,900
1,590,959	GSR Mortgage Loan Trust, Series 2006-2F-3A3	6.00%	02/25/2036	877,988
1,910,735	GSR Mortgage Loan Trust, Series 2006-2F-3A6	6.00%	02/25/2036	1,054,462
17,986,939	GSR Mortgage Loan Trust, Series 2006-5F-3A1	6.50%	06/25/2036	10,124,911
4,596,220	GSR Mortgage Loan Trust, Series 2006-6F-2A3	6.00%	07/25/2036	3,071,095
3,798,670	GSR Mortgage Loan Trust, Series 2006-7F-3A4	6.25%	08/25/2036	1,506,849
10,305,259	GSR Mortgage Loan Trust, Series 2006-9F-4A1	6.50%	10/25/2036	5,687,569
28,033,457	GSR Mortgage Loan Trust, Series 2006-OA1-3A1	1.88%	08/25/2046	9,418,070

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
271,242	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	476,890
668,455	GSR Mortgage Loan Trust, Series 2007-4F-1A1	5.00%	07/25/2037	934,791
12,776,020	GSR Mortgage Loan Trust, Series 2007-4F-3A11	6.00%	07/25/2037	9,559,611
43,481,537	GSR Mortgage Loan Trust, Series 2007-OA1-1A1 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	1.85%	05/25/2037	26,179,290
349,235	Harborview Mortgage Loan Trust, Series 2005-14-3A1A	2.59% (c)	12/19/2035	326,526
5,383,840	Harborview Mortgage Loan Trust, Series 2005-2-1A (1 Month LIBOR USD + 0.52%, 0.52% Floor)	2.13%	05/19/2035	2,043,502
22,742,319	Harborview Mortgage Loan Trust, Series 2005-8-1A1A (1 Month LIBOR USD + 0.62%, 0.62% Floor, 11.00% Cap)	2.23%	09/19/2035	12,706,861
43,023,403	Harborview Mortgage Loan Trust, Series 2005-8-2A1A (12 Month US Treasury Average + 1.55%, 1.55% Floor)	2.03%	09/19/2035	23,063,908
4,192,187	Harborview Mortgage Loan Trust, Series 2006-10-2A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.79%	11/19/2036	3,856,948
6,220,146	Harborview Mortgage Loan Trust, Series 2006-11-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.95%	12/19/2036	5,414,656
34,012,828	Harborview Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD + 0.36%, 0.36% Floor)	1.97%	01/25/2047	32,318,816
5,724,420	Harborview Mortgage Loan Trust, Series 2006-4-1A2A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	1.99%	05/19/2046	2,998,520
60,687,522	Harborview Mortgage Loan Trust, Series 2006-8-1A1 (1 Month LIBOR USD + 0.40%)	1.80%	07/21/2036	33,901,531
7,970,740	Harborview Mortgage Loan Trust, Series 2006-BU1-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor, 10.50% Cap)	2.03%	02/19/2046	6,978,621
15,294,156	Harborview Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 1.00%, 10.50% Cap)	2.62%	10/25/2037	13,664,337
552,684	Home Equity Asset Trust, Series 2003-3-M1 (1 Month LIBOR USD + 1.29%, 1.29% Floor)	2.91%	08/25/2033	540,623
469,162	Home Equity Asset Trust, Series 2004-7-M2 (1 Month LIBOR USD + 0.99%, 0.99% Floor)	2.61%	01/25/2035	466,877
12,182,000	Home Equity Mortgage Loan Asset-Backed Trust, Series 2006-B-2A4 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	2.18%	06/25/2036	11,084,626
8,528,139	Home Equity Mortgage Loan Asset-Backed Trust, Series 2006-D-2A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86%	11/25/2036	6,962,791
8,331,399	Home Equity Mortgage Loan Asset-Backed Trust, Series 2007-B-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.81%	07/25/2037	3,903,313
8,331,399	Home Equity Mortgage Loan Asset-Backed Trust, Series 2007-B-1A2 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.81%	07/25/2037	3,903,313
3,723,631	Home Partners of America Trust, Series 2019-2-C	3.02% (a)	10/19/2039	3,296,186
3,961,309	Home Partners of America Trust, Series 2019-2-D	3.12% (a)	10/19/2039	3,476,083
7,456,582	Home Partners of America Trust, Series 2019-2-E	3.32% (a)	10/19/2039	6,519,811
451,878	HomeBanc Mortgage Trust, Series 2005-1-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 11.50% Cap)	2.36%	03/25/2035	381,064
10,350,000	HomeBanc Mortgage Trust, Series 2005-3-M5 (1 Month LIBOR USD + 1.85%, 1.85% Floor, 11.50% Cap)	3.47%	07/25/2035	9,554,438
13,161,000	Homeward Opportunities Fund Trust, Series 2020-1-B1	5.74% (a)(c)	11/25/2059	13,134,115
13,276,000	Homeward Opportunities Fund Trust, Series 2020-1-B2	5.97% (a)(c)	11/25/2059	13,251,045
28,994,000	Homeward Opportunities Fund Trust, Series 2020-2-B2	5.49% (a)(c)	05/25/2065	28,377,938
54,641,746	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(b)	08/25/2025	54,113,939
19,339,440	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	8,011,174
240,273	HSI Asset Loan Obligation Trust, Series 2007-AR1-3A1	2.42% (c)	01/25/2037	228,017

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,190,232	HSI Asset Loan Obligation Trust, Series 2007-WF1-A3	4.66%	12/25/2036	5,384,821
29,006,110	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	1.90%	10/25/2036	10,604,721
14,999,284	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A2 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	04/25/2037	10,627,477
65,026,703	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.80%	04/25/2037	46,252,674
292,847	Impac CMB Trust, Series 2002-9F-A1	5.22%	12/25/2032	283,655
243,791	Impac Secured Assets Trust, Series 2007-1-A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.50% Cap)	1.94%	03/25/2037	243,406
11,566,426	Impac Secured Assets Trust, Series 2007-3-A1B (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	2.10%	09/25/2037	9,830,651
28,950,567	Imperial Fund Mortgage Trust, Series 2021-NQM4-A1	2.09% (a)(c)	01/25/2057	24,889,575
14,969,373	Imperial Fund Mortgage Trust, Series 2021-NQM4-A2	2.30% (a)(c)	01/25/2057	12,876,942
11,408,453	Imperial Fund Mortgage Trust, Series 2021-NQM4-A3	2.45% (a)(c)	01/25/2057	9,805,676
3,199,958	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A1	6.00%	08/25/2037	1,498,759
2,342,620	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	1,097,208
7,568,173	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-1A1	6.00%	10/25/2037	4,382,504
11,180,426	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-2A3	6.50%	10/25/2037	6,888,880
18,077,843	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-3A1	7.00%	10/25/2037	6,267,825
15,418,091	IndyMac IMJA Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	8,115,756
12,510,906	IndyMac IMJA Mortgage Loan Trust, Series 2007-A4-A1	6.25%	02/25/2038	4,948,885
29,333,897	IndyMac IMSC Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	9,165,009
268,568	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	224,418
25,073,052	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	10,630,121
3,257,550	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	1.98%	07/25/2047	2,372,051
836,075	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-1A1	2.65% (c)	09/25/2036	608,381
954,788	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-4A1	2.78% (c)	09/25/2036	850,013
8,760,697	IndyMac INDA Mortgage Loan Trust, Series 2006-AR3-1A1	2.94% (c)	12/25/2036	7,808,117
3,338,558	IndyMac INDA Mortgage Loan Trust, Series 2007-AR1-3A1	2.83% (c)	03/25/2037	2,999,709
2,402,799	IndyMac INDA Mortgage Loan Trust, Series 2007-AR3-3A1	3.10% (c)	07/25/2037	2,257,583
5,975,369	IndyMac INDX Mortgage Loan Trust, Series 2005-AR15-A1	2.93% (c)	09/25/2035	5,301,994
2,517,678	IndyMac INDX Mortgage Loan Trust, Series 2006-AR7-3A1	2.77% (c)	05/25/2036	2,158,329
4,029,807	IndyMac INDX Mortgage Loan Trust, Series 2007-AR13-2A1	3.15% (c)	07/25/2037	3,129,105
5,373,978	IndyMac INDX Mortgage Loan Trust, Series 2007-AR21-8A1	2.74% (c)	09/25/2037	5,269,765
5,252,586	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	4,148,973
1,683,867	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9	6.00%	12/25/2035	1,330,072
3,636,922	JP Morgan Alternative Loan Trust, Series 2006-A2-1A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 11.50% Cap)	1.98%	05/25/2036	3,254,493
2,301,083	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	1,460,166
3,707,058	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69%	05/25/2036	3,686,273
8,142,308	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	6.46%	12/25/2036	7,873,684
2,179,200	JP Morgan Mortgage Acquisition Corporation, Series 2005-WMC1- M4 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	2.52%	09/25/2035	1,966,562
6,267,311	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (k)	09/25/2029	4,254,573
11,298,229	JP Morgan Mortgage Acquisition Trust, Series 2006-HE3-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	1.90%	11/25/2036	10,062,271

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,453,023	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86%	08/25/2036	11,646,659
21,676,329	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A4 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	1.98%	08/25/2036	10,829,054
3,077,886	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5	6.91%	07/25/2036	1,068,057
4,572,717	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1A (1 Month LIBOR USD + 0.13%, 0.13% Floor)	1.75%	12/25/2036	3,156,517
35,550,679	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1B (1 Month LIBOR USD + 0.23%, 0.23% Floor)	1.85%	12/25/2036	2,828,113
17,809,026	JP Morgan Mortgage Acquisition Trust, Series 2007-CH1-AF5	4.63% (k)	11/25/2036	17,443,682
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	1.94%	03/25/2037	8,667,646
173,088	JP Morgan Mortgage Trust, Series 2005-A6-5A1	2.21% (c)	08/25/2035	170,536
4,040,048	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	4,103,374
391,875	JP Morgan Mortgage Trust, Series 2005-S2-2A13	5.50%	09/25/2035	336,547
1,051,629	JP Morgan Mortgage Trust, Series 2006-S2-3A3	6.00%	07/25/2036	541,502
3,397,507	JP Morgan Mortgage Trust, Series 2006-S2-3A5	6.25%	07/25/2036	1,838,071
1,788,642	JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.00%	08/25/2036	909,573
7,424,890	JP Morgan Mortgage Trust, Series 2006-S3-1A21 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.50% Cap)	2.00%	08/25/2036	1,115,742
7,424,890	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (-1 x 1 Month LIBOR USD + 7.12%, 7.12% Cap)	5.50% (f)(g)	08/25/2036	1,596,523
833,461	JP Morgan Mortgage Trust, Series 2006-S3-1A9	6.00%	08/25/2036	423,838
5,829,077	JP Morgan Mortgage Trust, Series 2006-S4-A3	6.00%	01/25/2037	3,027,146
2,427,516	JP Morgan Mortgage Trust, Series 2006-S4-A5	6.00%	01/25/2037	1,292,816
5,598,033	JP Morgan Mortgage Trust, Series 2006-S4-A8 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	2.00%	01/25/2037	1,918,683
5,598,033	JP Morgan Mortgage Trust, Series 2006-S4-A9 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	5.00% (f)(g)	01/25/2037	1,195,245
676,858	JP Morgan Mortgage Trust, Series 2007-A2-2A1	2.98% (c)	04/25/2037	593,369
2,775,119	JP Morgan Mortgage Trust, Series 2007-A3-3A2M	3.28% (c)	05/25/2037	2,615,583
6,270,097	JP Morgan Mortgage Trust, Series 2007-S1-2A6	6.00%	03/25/2037	3,181,046
1,811,713	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	1,075,502
4,068,299	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	2,509,631
1,704,912	JP Morgan Mortgage Trust, Series 2007-S3-1A64	7.50%	08/25/2037	794,214
684,742	JP Morgan Mortgage Trust, Series 2007-S3-1A9	6.00%	08/25/2037	420,010
3,751,166	JP Morgan Mortgage Trust, Series 2007-S3-1A96	6.00%	08/25/2037	2,302,041
4,275,953	JP Morgan Mortgage Trust, Series 2007-S3-1A97	6.00%	08/25/2037	2,623,237
5,175,493	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% (a)(c)	02/26/2037	2,949,048
16,381,954	JP Morgan Resecuritization Trust, Series 2009-7-7A1	7.00% (a)(c)(d)	09/27/2037	7,614,679
8,501,607	JP Morgan Resecuritization Trust, Series 2010-1-1A4	6.00% (a)	02/26/2037	4,774,275
5,150,190	JP Morgan Resecuritization Trust, Series 2010-1-2A11	7.00% (a)(c)	01/27/2037	2,730,650
16,132,088	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(b)	05/25/2059	16,134,414
29,406,000	Legacy Mortgage Asset Trust, Series 2019-GS5-A2	4.25% (a)(b)	05/25/2059	29,420,041
133,639,317	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (a)	06/25/2058	123,924,286
26,545,000	Legacy Mortgage Asset Trust, Series 2020-GS1-A2	4.00% (a)(b)	10/25/2059	26,220,548
26,264,000	Legacy Mortgage Asset Trust, Series 2020-GS2-A2	4.00% (a)(b)	03/25/2060	25,706,413
24,000,000	Legacy Mortgage Asset Trust, Series 2021-GS4-A2	3.55% (a)(b)	11/25/2060	22,081,874

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,343,700	Lehman Mortgage Trust, Series 2005-2-2A3B	5.94%	08/25/2035	4,873,400
1,751,836	Lehman Mortgage Trust, Series 2005-2-3A5	5.50%	12/25/2035	1,104,918
1,049,299	Lehman Mortgage Trust, Series 2005-2-5A5	5.75%	12/25/2035	812,313
1,956,274	Lehman Mortgage Trust, Series 2005-3-2A1	6.00%	01/25/2036	1,841,473
166,584	Lehman Mortgage Trust, Series 2005-3-2A3	5.50%	01/25/2036	155,700
894,713	Lehman Mortgage Trust, Series 2005-3-2A7	6.00%	01/25/2036	840,255
1,333,327	Lehman Mortgage Trust, Series 2005-4-2A3A	5.50%	10/25/2035	1,789,886
7,769,788	Lehman Mortgage Trust, Series 2005-9N-2A1 (12 Month US Treasury Average + 1.06%, 1.06% Floor)	1.54%	02/25/2036	6,989,870
983,730	Lehman Mortgage Trust, Series 2006-1-1A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	2.37%	02/25/2036	483,324
2,951,190	Lehman Mortgage Trust, Series 2006-1-1A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	3.13% (f)(g)	02/25/2036	280,732
2,274,396	Lehman Mortgage Trust, Series 2006-1-3A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	2.37%	02/25/2036	1,737,689
2,274,396	Lehman Mortgage Trust, Series 2006-1-3A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	3.13% (f)(g)	02/25/2036	115,527
1,465,374	Lehman Mortgage Trust, Series 2006-1-3A4	5.50%	02/25/2036	1,213,627
8,079	Lehman Mortgage Trust, Series 2006-17-1A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.96%	08/25/2046	280,966
6,803,129	Lehman Mortgage Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	2.22%	03/25/2036	6,459,977
1,727,462	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.78% (f)(g)	08/25/2036	160,357
1,097,938	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	970,511
7,231,253	Lehman Mortgage Trust, Series 2006-5-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	2.04%	04/25/2036	6,699,596
5,443,388	Lehman Mortgage Trust, Series 2006-5-2A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.50% Cap)	1.97%	09/25/2036	724,335
11,338,517	Lehman Mortgage Trust, Series 2006-5-2A2 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	5.53% (f)(g)	09/25/2036	1,965,597
52,444	Lehman Mortgage Trust, Series 2006-5-2A4A	6.39%	04/25/2036	64,609
6,317,891	Lehman Mortgage Trust, Series 2006-6-3A9	5.50%	10/25/2036	4,838,511
409,832	Lehman Mortgage Trust, Series 2006-6-4A5	6.00%	12/25/2036	394,855
2,819,365	Lehman Mortgage Trust, Series 2006-7-2A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.07%	11/25/2036	727,604
10,375,909	Lehman Mortgage Trust, Series 2006-7-2A5 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	4.93% (f)(g)	11/25/2036	1,790,897
1,779,897	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	23.21% (g)	01/25/2037	2,015,650
1,937,239	Lehman Mortgage Trust, Series 2006-9-1A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 5.75% Cap)	2.22%	01/25/2037	1,142,577
5,788,743	Lehman Mortgage Trust, Series 2006-9-1A6 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	3.53% (f)(g)	01/25/2037	513,713
3,439,076	Lehman Mortgage Trust, Series 2006-9-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	2.00%	01/25/2037	783,855
6,193,650	Lehman Mortgage Trust, Series 2006-9-2A2 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	5.00% (f)(g)	01/25/2037	869,692
8,749,551	Lehman Mortgage Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	1.41%	06/25/2046	8,342,925
6,054,405	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	2,644,430

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
20,666,361	Lehman Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	1.83% (a)	06/25/2037	15,674,922
5,972,477	Lehman Mortgage Trust, Series 2007-1-2A1	7.00% (c)	02/25/2037	6,362,407
6,166,751	Lehman Mortgage Trust, Series 2007-1-2A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92% (a)	06/25/2037	4,494,875
11,036,788	Lehman Mortgage Trust, Series 2007-12N-1A3A (1 Month LIBOR USD + 0.40%, 0.40% Floor)	2.02%	07/25/2047	10,738,645
11,153,649	Lehman Mortgage Trust, Series 2007-15N-4A1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.91%	08/25/2047	10,111,246
1,557,110	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	03/25/2037	1,248,399
2,492,964	Lehman Mortgage Trust, Series 2007-4-2A11 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	1.95%	05/25/2037	802,182
10,840,325	Lehman Mortgage Trust, Series 2007-4-2A8 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	5.05% (f)(g)	05/25/2037	1,713,081
802,670	Lehman Mortgage Trust, Series 2007-4-2A9 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	1.95%	05/25/2037	230,475
7,333,713	Lehman Mortgage Trust, Series 2007-5-11A1	4.65% (c)	06/25/2037	5,137,088
734,739	Lehman Mortgage Trust, Series 2007-5-4A3 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	30.34% (g)	08/25/2036	1,066,496
657,912	Lehman Mortgage Trust, Series 2007-5-7A3	7.50%	10/25/2036	343,934
105,048	Lehman Mortgage Trust, Series 2007-6-1A8	6.00%	07/25/2037	87,815
5,605,451	Lehman Mortgage Trust, Series 2007-9-2A2	6.50%	10/25/2037	2,121,913
3,368,627	Lehman Mortgage Trust, Series 2008-2-1A6	6.00%	03/25/2038	1,339,072
8,238,356	LHOME Mortgage Trust, Series 2020-RTL1-A1	3.23% (a)	10/25/2024	8,230,955
9,300,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(c)	09/25/2026	8,588,794
92,000,000	LHOME Mortgage Trust, Series 2021-RTL2-A1	2.09% (a)(b)	06/25/2026	87,717,492
13,871,506	Long Beach Mortgage Loan Trust, Series 2006-2-2A4 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	2.20%	03/25/2046	6,089,018
48,730,801	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	1.98%	04/25/2046	17,328,722
4,967,541	Long Beach Mortgage Loan Trust, Series 2006-3-2A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	2.16%	04/25/2046	1,779,760
15,912,625	Long Beach Mortgage Loan Trust, Series 2006-5-2A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	2.10%	06/25/2036	8,801,618
28,362,864	Long Beach Mortgage Loan Trust, Series 2006-6-1A (1 Month LIBOR USD + 0.29%, 0.29% Floor)	1.91%	07/25/2036	20,957,550
11,639,106	Long Beach Mortgage Loan Trust, Series 2006-WL1-M2 (1 Month LIBOR USD + 0.68%, 0.68% Floor)	2.30%	01/25/2046	10,040,134
3,007,845	Luminent Mortgage Trust, Series 2005-1-A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 11.50% Cap)	2.14%	11/25/2035	2,900,002
14,358,678	MASTR Resecuritization Trust, Series 2008-1-A1	6.00% (a)(c)(d)	09/27/2037	11,415,811
7,697,037	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(c)	06/27/2036	6,371,834
2,823,678	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	2.79% (c)	03/25/2035	2,588,387
784,464	MASTR Adjustable Rate Mortgages Trust, Series 2005-6-5A1	2.87% (c)	07/25/2035	722,035
5,473,674	MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	2.67% (c)	11/25/2036	3,504,965
6,651,000	MASTR Alternative Loans Trust, Series 2004-9-M2	6.26%	08/25/2034	5,518,919
1,126,359	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	1,002,480
92,716	MASTR Alternative Loans Trust, Series 2005-5-2A3	5.50%	07/25/2025	88,780
6,921,199	MASTR Alternative Loans Trust, Series 2005-5-3A1	5.75%	08/25/2035	4,150,282
1,720,275	MASTR Alternative Loans Trust, Series 2005-6-1A5	5.50%	12/25/2035	1,355,710

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,290,905	MASTR Alternative Loans Trust, Series 2006-3-1A2	6.25%	07/25/2036	832,650
885,680	MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	827,911
3,784,040	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	1,459,827
2,875,504	MASTR Asset Backed Securities Trust, Series 2003-OPT1-M3 (1 Month LIBOR USD + 4.13%, 4.13% Floor)	5.75%	12/25/2032	2,781,092
7,162,738	MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.96%	06/25/2036	6,429,928
11,874,934	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	1.83%	05/25/2037	11,277,061
13,783,013	MASTR Asset Backed Securities Trust, Series 2007-WMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	1.77%	01/25/2037	4,595,513
1,920,915	MASTR Asset Securitization Trust, Series 2006-1-1A4	5.75%	05/25/2036	1,493,213
1,140,808	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	853,541
2,758,246	MASTR Asset Securitization Trust, Series 2007-1-1A3	6.25%	11/25/2037	1,448,465
1,523,983	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	1,494,685
534,839	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	2.02%	10/25/2032	515,383
21,114,565	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	1.84%	04/27/2037	9,448,487
10,827,951	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	2.04%	04/27/2037	4,944,724
15,007,668	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2C (1 Month LIBOR USD + 0.64%, 0.64% Floor)	2.26%	04/27/2037	6,955,271
13,306,054	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 7.00% Cap)	1.94%	03/25/2037	3,995,294
13,306,054	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (-1 x 1 Month LIBOR USD + 6.68%, 6.68% Cap)	5.06% (f)(g)	03/25/2037	2,462,235
29,873,237	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5- 1A1	2.21% (c)	10/25/2047	11,013,157
2,647,206	Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-H1- 1A2 (1 Month LIBOR USD + 3.50%, 3.50% Floor)	5.12%	10/25/2037	2,456,093
19,759,432	Merrill Lynch Mortgage Investors Trust, Series 2005-AR1-M2 (1 Month LIBOR USD + 1.01%, 1.01% Floor)	2.63%	06/25/2036	17,159,359
616,557	Merrill Lynch Mortgage Investors Trust, Series 2006-3-1A	2.85% (c)	10/25/2036	608,492
8,306,817	Merrill Lynch Mortgage Investors Trust, Series 2006-AR1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	1.94% (a)	03/25/2037	2,889,364
842,872	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2	6.00%	04/25/2036	485,645
24,572,502	Merrill Lynch Mortgage Investors Trust, Series 2006-FM1-A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	04/27/2037	16,369,107
10,789,949	Merrill Lynch Mortgage Investors Trust, Series 2006-HE3-A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	06/25/2037	3,584,833
7,809,968	Merrill Lynch Mortgage Investors Trust, Series 2006-HE4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	1.82%	07/27/2037	2,137,150
84,107,841	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	02/25/2037	45,469,271
9,157,980	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	04/25/2047	4,292,750
7,813,150	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	2.00%	04/25/2047	3,664,116
3,272,611	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	2.16%	04/25/2047	1,535,237

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
57,046,351	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	1.87%	03/25/2037	47,673,772
29,384,250	MFA Trust, Series 2021-NPL1-A1	2.36% (a)(b)	03/25/2060	28,384,595
17,651,799	Morgan Stanley Capital Trust, Series 2006-HE7-A2C (1 Month LIBOR USD + 0.16%, 0.16% Floor)	1.78%	09/25/2036	8,305,955
23,423,368	Morgan Stanley Capital Trust, Series 2006-HE7-A2D (1 Month LIBOR USD + 0.23%, 0.23% Floor)	1.85%	09/25/2036	11,097,041
13,128,414	Morgan Stanley Capital Trust, Series 2006-NC2-M1 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	2.16%	02/25/2036	13,038,939
6,306,995	Morgan Stanley Capital Trust, Series 2007-HE4-A1 (1 Month LIBOR USD + 0.13%, 0.13% Floor)	1.75% (a)	02/25/2037	2,937,862
26,745,742	Morgan Stanley Home Equity Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	1.84%	12/25/2036	14,633,593
5,272,654	Morgan Stanley IXIS Real Estate Capital Trust, Series 2006-2- AFPT (1 Month LIBOR USD + 0.07%, 0.07% Floor)	1.69%	11/25/2036	1,970,916
680,514	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	2.32%	12/25/2035	443,921
1,705,001	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6	5.75%	12/25/2035	1,346,036
2,146,719	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.25% (c)	12/25/2035	1,981,038
4,666,248	Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6	6.73%	08/25/2036	1,066,897
6,932,785	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	3,730,929
6,920,218	Morgan Stanley Mortgage Loan Trust, Series 2006-16AX-2A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.96%	11/25/2036	2,416,409
5,443,207	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	6.15%	10/25/2046	1,914,877
1,854,840	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6	6.08%	10/25/2046	533,634
2,066,572	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.75%	02/25/2036	1,887,005
16,391,593	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.13% (c)	06/25/2036	11,836,955
1,657,679	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	1,033,342
1,678,113	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	1,046,080
2,870,885	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	1,887,129
4,264,888	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3	2.51% (c)	10/25/2037	3,000,147
3,013,617	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	6.42%	09/25/2046	911,874
2,026,482	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.58%	09/25/2046	730,376
375,712	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	5.62% (k)	01/25/2047	356,785
5,505,605	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A3S	5.86% (k)	01/25/2047	2,374,096
3,220,259	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S	5.96% (k)	01/25/2047	1,388,348
4,637,868	Morgan Stanley Re-Remic Trust, Series 2010-R5-4B	2.50% (a)(k)	06/26/2036	4,112,393
7,184,602	Morgan Stanley Re-Remic Trust, Series 2010-R5-5B	0.96% (a)(k)	01/27/2037	6,350,649
9,982,535	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% (a)(c)	11/26/2036	8,833,812
483,621	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% (a)(c)	02/26/2037	485,864
7,970,448	Morgan Stanley Re-Remic Trust, Series 2012-R4-1B)	1.31% (a)(e)	08/26/2036	7,004,140
7,215,476	Morgan Stanley Re-Remic Trust, Series 2013-R2-1B	2.70% (a)(c)(d)	10/28/2036	6,143,814
3,706,086	Morgan Stanley Resecuritization Trust, Series 2014-R7-B1	3.78% (a)(c)	01/26/2051	3,672,031
4,679,565	Morgan Stanley Resecuritization Trust, Series 2014-R7-B2	3.78% (a)(c)(h)	01/26/2051	4,290,435
26,252,189	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(c)	10/25/2060	25,404,225
9,964,848	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF3	6.17% (c)	07/25/2036	2,794,447

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,428,394	New Century Alternative Mortgage Loan Trust, Series 2006-ALT2-AF5	4.68%	10/25/2036	3,023,365
17,829,000	New Century Home Equity Loan Trust, Series 2005-4-M5 (1 Month LIBOR USD + 1.02%, 1.02% Floor, 12.50% Cap)	2.64%	09/25/2035	16,918,188
12,500,000	New Century Home Equity Loan Trust, Series 2006-1-A2C (1 Month LIBOR USD + 0.56%, 0.56% Floor, 12.50% Cap)	2.18%	05/25/2036	11,098,546
62,504,400	New Residential Mortgage Loan Trust, Series 2020-RPL1-M1	3.25% (a)(c)	11/25/2059	55,969,690
16,345,550	New Residential Mortgage Loan Trust, Series 2020-RPL1-M2	3.50% (a)(c)	11/25/2059	14,288,796
265,252	New York Mortgage Trust, Series 2005-2-A (1 Month LIBOR USD + 0.66%, 0.66% Floor, 10.50% Cap)	1.95%	08/25/2035	250,284
35,170	Nomura Asset Acceptance Corporation, Series 2005-AP1-2A5	5.36%	02/25/2035	34,218
13,235,462	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	6.16% (c)	05/25/2036	3,478,179
2,689,682	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41% (c)	05/25/2036	706,287
14,820,955	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (c)	01/25/2036	5,175,464
2,505,053	Nomura Asset Acceptance Corporation, Series 2006-AP1-A3	5.65% (c)	01/25/2036	874,481
1,197,692	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2	5.76% (c)	06/25/2036	376,055
15,399,897	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (k)	10/25/2036	4,276,883
2,665,842	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (k)	02/25/2037	870,550
13,287,169	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	5.99% (k)	02/25/2037	4,339,732
2,876,293	Nomura Resecuritization Trust, Series 2014-1R-6A7	6.89% (a)(c)	08/26/2036	2,492,472
4,840,137	Nomura Resecuritization Trust, Series 2014-2R-4A9	4.26% (a)(k)	07/28/2036	4,386,817
7,032,592	Nomura Resecuritization Trust, Series 2015-4R-5A2 (1 Month LIBOR USD + 0.43%, 0.43% Floor)	2.37% (a)(h)	03/26/2036	5,467,089
13,749,982	NovaStar Mortgage Funding Trust, Series 2005-3-M4 (1 Month LIBOR USD + 0.89%, 0.89% Floor, 11.00% Cap)	2.51%	01/25/2036	12,138,550
7,906,763	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.00% Cap)	1.94%	10/25/2036	4,814,413
65,860,247	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	62,616,419
63,475,375	NRZ Excess Spread-Collateralized Notes, Series 2021-FHT1-A	3.10% (a)	07/25/2026	57,935,619
9,694,000	OBX Trust, Series 2021-NQM3-M1	2.33% (a)(c)	07/25/2061	7,206,816
862,914	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	2.60%	11/25/2034	828,153
6,090,932	Option One Mortgage Loan Trust, Series 2007-1-2A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	01/25/2037	3,801,403
59,859,046	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.81%	07/25/2037	53,636,620
10,080,000	People's Choice Home Loan Securities Trust, Series 2005-1-M5 (1 Month LIBOR USD + 1.50%, 1.50% Floor, 15.00% Cap)	3.12%	01/25/2035	7,837,884
3,430,275	PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 10.10% Cap)	1.94%	02/25/2037	2,567,444
7,608,261	PHH Alternative Mortgage Trust, Series 2007-2-2A1	6.00%	05/25/2037	6,811,817
3,550,139	PHH Alternative Mortgage Trust, Series 2007-2-2A2	6.00%	05/25/2037	3,178,505
254,509	PHH Alternative Mortgage Trust, Series 2007-2-3A1	6.00%	05/25/2037	236,070
41,637,413	PMT Credit Risk Transfer Trust, Series 2019-2R-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	4.40% (a)	05/30/2023	40,732,999
11,058,143	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	4.35% (a)	10/27/2022	10,994,347
32,778,886	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	4.00% (a)	02/27/2023	32,310,446

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
78,535,823	PMT Credit Risk Transfer Trust, Series 2021-1R-A (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.52% (a)	02/27/2024	76,751,199
67,663,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	4.62% (a)	03/25/2026	66,857,255
17,500,000	PNMAC GMSR Issuer Trust, Series 2018-FT1-A (1 Month LIBOR USD + 2.35%)	3.97% (a)	04/25/2023	17,322,359
1,200,000	PNMAC GMSR Issuer Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.85%, 2.85% Floor)	4.47% (a)	02/25/2023	1,193,096
138,096,269	PR Mortgage Loan Trust, Series 2014-1-APT	5.88% (a)(c)	10/25/2049	130,286,193
66,955,433	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(b)	09/29/2060	63,683,007
30,723,600	Pretium Mortgage Credit Partners LLC, Series 2021-NPL5-A1	2.49% (a)(b)	10/25/2051	28,885,152
21,016,647	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(b)	07/25/2051	19,718,659
36,228,243	Pretium Mortgage Credit Partners LLC, Series 2021-RN4-A1	2.49% (a)(c)	10/25/2051	33,921,398
5,927,759	Prime Mortgage Trust, Series 2006-DR1-2A1	5.50% (a)	05/25/2035	5,240,462
3,062,902	Prime Mortgage Trust, Series 2006-DR1-2A2	6.00% (a)	05/25/2035	2,637,757
57,832,000	Progress Residential Trust, Series 2021-SFR10-E1	3.57% (a)	12/19/2040	48,867,045
24,000,000	Progress Residential Trust, Series 2021-SFR10-E2	3.67% (a)	12/19/2040	20,076,936
13,000,000	Progress Residential Trust, Series 2021-SFR10-F	4.61% (a)	12/19/2040	10,896,651
29,000,000	Progress Residential Trust, Series 2021-SFR2-E1	2.55% (a)	04/19/2038	25,773,886
20,000,000	Progress Residential Trust, Series 2021-SFR2-E2	2.65% (a)	04/19/2038	17,539,896
62,271,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	55,410,517
7,000,000	Progress Residential Trust, Series 2021-SFR5-E1	2.21% (a)	07/19/2038	6,069,196
25,000,000	Progress Residential Trust, Series 2021-SFR8-E1	2.38% (a)	10/19/2038	21,324,425
23,900,000	Progress Residential Trust, Series 2021-SFR8-E2	2.53% (a)	10/19/2038	20,432,810
19,900,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/19/2038	16,958,064
5,500,000	PRPM LLC, Series 2020-4-A2	3.44% (a)(b)	10/25/2025	5,324,635
218,525,895	PRPM LLC, Series 2021-10-A1	2.49% (a)(b)	10/25/2026	207,455,220
114,979,211	PRPM LLC, Series 2021-11-A1	2.49% (a)(b)	11/25/2026	108,492,245
104,547,325	PRPM LLC, Series 2021-2-A1	2.12% (a)(c)	03/25/2026	100,039,935
7,100,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(c)	03/25/2026	6,686,828
60,446,945	PRPM LLC, Series 2021-6-A1	1.79% (a)(b)	07/25/2026	56,620,357
51,246,749	PRPM LLC, Series 2021-7-A1	1.87% (a)(b)	08/25/2026	47,860,650
1,740,314	RAMP Trust, Series 2004-RS7-A3	3.37% (c)	07/25/2034	1,619,791
35,097	RAMP Trust, Series 2005-RS1-A15	5.41%	01/25/2035	35,023
10,252,578	RAMP Trust, Series 2006-RS2-A3A (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	2.22%	03/25/2036	10,057,525
13,686,551	RAMP Trust, Series 2006-RS3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	2.22%	05/25/2036	12,603,356
13,600,512	RAMP Trust, Series 2006-RS6-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	2.16%	11/25/2036	11,862,439
13,746,055	RBSGC Structured Trust, Series 2008-B-A1	6.00% (a)	06/25/2037	12,287,006
2,688,215	RBSSP Resecuritization Trust, Series 2009-12-17A2	2.07% (a)(c)	10/26/2035	2,644,054
15,523,196	RBSSP Resecuritization Trust, Series 2009-12-20A2	2.55% (a)(c)	12/27/2035	14,171,285
2,958,444	RBSSP Resecuritization Trust, Series 2010-4-7A2	6.00% (a)	07/27/2037	1,627,604
57,980,014	Redwood Funding Trust, Series 2019-1-PT	4.21% (a)(b)	09/27/2024	57,577,969
5,411,370	Renaissance Home Equity Loan Trust, Series 2006-1-AF6	5.75% (k)	05/25/2036	3,028,789
2,062,139	Renaissance Home Equity Loan Trust, Series 2006-2-AF5	6.25% (k)	08/25/2036	1,013,085
17,392,166	Renaissance Home Equity Loan Trust, Series 2006-3-AF3	5.59% (k)	11/25/2036	7,260,012

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
18,057,122	Renaissance Home Equity Loan Trust, Series 2006-3-AF4	5.81% (k)	11/25/2036	7,823,349
2,935,126	Renaissance Home Equity Loan Trust, Series 2006-3-AF5	6.12% (k)	11/25/2036	1,335,040
10,291,647	Renaissance Home Equity Loan Trust, Series 2006-4-AF4	5.47% (k)	01/25/2037	4,129,354
20,266,348	Renaissance Home Equity Loan Trust, Series 2006-4-AF5	5.69% (k)	01/25/2037	8,445,518
8,192,822	Renaissance Home Equity Loan Trust, Series 2007-1-AF1	5.74% (k)	04/25/2037	2,821,709
5,779,950	Renaissance Home Equity Loan Trust, Series 2007-1-AF1Z	5.35% (k)	04/25/2037	1,877,546
3,486,895	Renaissance Home Equity Loan Trust, Series 2007-1-AF2	5.51% (k)	04/25/2037	1,154,105
5,072,268	Renaissance Home Equity Loan Trust, Series 2007-1-AF3	5.61% (k)	04/25/2037	1,708,437
2,781,357	Renaissance Home Equity Loan Trust, Series 2007-1-AF4	5.76% (k)	04/25/2037	961,023
8,232,817	Renaissance Home Equity Loan Trust, Series 2007-1-AF5	5.91% (k)	04/25/2037	2,915,890
17,696,892	Renaissance Home Equity Loan Trust, Series 2007-2-AF2	5.68% (k)	06/25/2037	5,820,837
22,755,581	Renaissance Home Equity Loan Trust, Series 2007-2-AF5	6.20% (k)	06/25/2037	8,274,680
1,060,894	Reperforming Loan REMIC Trust, Series 2004-R2-1AF1 (1 Month LIBOR USD + 0.42%, 0.42% Floor, 9.50% Cap)	1.48% (a)	11/25/2034	994,816
1,032,247	Reperforming Loan REMIC Trust, Series 2004-R2-1AS	5.15% (a)(c)(f)	11/25/2034	40,524
322,328	Reperforming Loan REMIC Trust, Series 2005-R1-1AF1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 9.50% Cap)	1.98% (a)	03/25/2035	311,409
320,048	Reperforming Loan REMIC Trust, Series 2005-R1-1AS	5.16% (a)(c)(f)	03/25/2035	24,897
16,482,581	Residential Accredit Loans, Inc., Series 2005-QA11-4A1	3.76% (c)	10/25/2035	12,541,228
8,950,974	Residential Accredit Loans, Inc., Series 2005-QA13-2A1	4.08% (c)	12/25/2035	7,609,319
6,595,203	Residential Accredit Loans, Inc., Series 2005-QA3-CB1	3.32% (c)	03/25/2035	2,901,766
209,411	Residential Accredit Loans, Inc., Series 2005-QS12-A11 (-11 x 1 Month LIBOR USD + 51.15%, 51.15% Cap)	33.29% (g)	08/25/2035	224,591
834,600	Residential Accredit Loans, Inc., Series 2005-QS13-1A6	5.50%	09/25/2035	723,514
1,765,923	Residential Accredit Loans, Inc., Series 2005-QS13-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	2.32%	09/25/2035	1,505,803
7,240,282	Residential Accredit Loans, Inc., Series 2005-QS13-2A2 (-1 x 1 Month LIBOR USD + 5.05%, 5.05% Cap)	3.43% (f)(g)	09/25/2035	425,388
5,107,755	Residential Accredit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2035	2,166,140
1,383,887	Residential Accredit Loans, Inc., Series 2005-QS15-2A	6.00%	10/25/2035	1,223,772
1,656,920	Residential Accredit Loans, Inc., Series 2005-QS15-3A	6.00%	10/25/2035	1,495,097
1,630,792	Residential Accredit Loans, Inc., Series 2005-QS16-A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	2.32%	11/25/2035	1,373,049
1,630,511	Residential Accredit Loans, Inc., Series 2005-QS16-A2 (-1 x 1 Month LIBOR USD + 4.80%, 4.80% Cap)	3.18% (f)(g)	11/25/2035	87,043
918,856	Residential Accredit Loans, Inc., Series 2005-QS17-A1	6.00%	12/25/2035	826,586
950,775	Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2035	855,300
2,663,039	Residential Accredit Loans, Inc., Series 2005-QS17-A11	6.00%	12/25/2035	2,395,620
1,892,804	Residential Accredit Loans, Inc., Series 2005-QS17-A2 (1 Month LIBOR USD + 0.85%, 0.85% Floor, 6.00% Cap)	2.47%	12/25/2035	1,589,840
1,892,804	Residential Accredit Loans, Inc., Series 2005-QS17-A4 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	3.53% (f)(g)	12/25/2035	120,279
1,523,009	Residential Accredit Loans, Inc., Series 2005-QS17-A6	6.00%	12/25/2035	1,370,070
675,506	Residential Accredit Loans, Inc., Series 2005-QS5-A3	5.70%	04/25/2035	582,097
2,356,239	Residential Accredit Loans, Inc., Series 2006-QS10-A1	6.00%	08/25/2036	2,121,591
724,567	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	645,612
5,005,859	Residential Accredit Loans, Inc., Series 2006-QS11-1A1	6.50%	08/25/2036	4,315,803
1,163,500	Residential Accredit Loans, Inc., Series 2006-QS12-1A1	6.50%	09/25/2036	634,252

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,969,358	Residential Accredit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2036	1,676,612
3,183,729	Residential Accredit Loans, Inc., Series 2006-QS14-A18	6.25%	11/25/2036	2,726,904
1,436,794	Residential Accredit Loans, Inc., Series 2006-QS15-A1	6.50%	10/25/2036	1,272,685
574,199	Residential Accredit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2036	490,986
2,041,762	Residential Accredit Loans, Inc., Series 2006-QS16-A11	6.00%	11/25/2036	1,750,513
1,627,477	Residential Accredit Loans, Inc., Series 2006-QS16-A7	6.00%	11/25/2036	1,391,621
644,062	Residential Accredit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2036	550,724
254,868	Residential Accredit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2036	217,932
1,156,438	Residential Accredit Loans, Inc., Series 2006-QS17-A4	6.00%	12/25/2036	1,012,816
6,424,672	Residential Accredit Loans, Inc., Series 2006-QS17-A5	6.00%	12/25/2036	5,626,769
711,308	Residential Accredit Loans, Inc., Series 2006-QS1-A6 (-8 x 1 Month LIBOR USD + 42.86%, 42.86% Cap)	30.41% (g)	01/25/2036	820,369
4,736,943	Residential Accredit Loans, Inc., Series 2006-QS3-1A11	6.00%	03/25/2036	4,228,476
1,114,382	Residential Accredit Loans, Inc., Series 2006-QS4-A8 (-790 x 1 Month LIBOR USD + 5143.00%, 0.10% Floor, 8.00% Cap)	8.00% (g)	04/25/2036	988,961
4,407,630	Residential Accredit Loans, Inc., Series 2006-QS4-A9	6.00%	04/25/2036	3,943,180
2,880,133	Residential Accredit Loans, Inc., Series 2006-QS5-A3	6.00%	05/25/2036	2,550,592
8,583,878	Residential Accredit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2036	7,601,724
1,426,451	Residential Accredit Loans, Inc., Series 2006-QS6-1A16	6.00%	06/25/2036	1,233,098
2,069,470	Residential Accredit Loans, Inc., Series 2006-QS6-1A2	6.00%	06/25/2036	1,788,958
4,052,095	Residential Accredit Loans, Inc., Series 2006-QS8-A1	6.00%	08/25/2036	3,429,607
7,026,925	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	3.93% (f)(g)	08/25/2036	748,060
2,585,252	Residential Accredit Loans, Inc., Series 2006-QS9-1A6 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	3.68% (f)(g)	07/25/2036	206,999
23,595,460	Residential Accredit Loans, Inc., Series 2007-QA5-1A1	5.33% (c)	09/25/2037	17,745,711
25,346,156	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	2.08%	06/25/2037	10,920,399
10,807,246	Residential Accredit Loans, Inc., Series 2007-QH7-2A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	2.22%	08/25/2037	10,005,974
26,006,277	Residential Accredit Loans, Inc., Series 2007-QS10-A1	6.50%	09/25/2037	22,366,270
2,660,421	Residential Accredit Loans, Inc., Series 2007-QS11-A1	7.00%	10/25/2037	2,252,698
8,745,670	Residential Accredit Loans, Inc., Series 2007-QS1-1A2 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	4.44% (f)(g)	01/25/2037	736,882
880,344	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	758,750
2,108,066	Residential Accredit Loans, Inc., Series 2007-QS1-2A10	6.00%	01/25/2037	1,786,727
2,990,094	Residential Accredit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2037	2,579,963
14,807,799	Residential Accredit Loans, Inc., Series 2007-QS3-A1	6.50%	02/25/2037	12,604,801
2,361,196	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	1,983,198
3,768,857	Residential Accredit Loans, Inc., Series 2007-QS4-3A3	6.00%	03/25/2037	3,235,531
1,574,580	Residential Accredit Loans, Inc., Series 2007-QS5-A1	5.50%	03/25/2037	1,349,688
649,578	Residential Accredit Loans, Inc., Series 2007-QS5-A5 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 7.00% Cap)	1.92%	03/25/2037	492,123
2,157,398	Residential Accredit Loans, Inc., Series 2007-QS5-A8 (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	5.08% (f)(g)	03/25/2037	250,066
1,701,617	Residential Accredit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2037	1,483,353
547,119	Residential Accredit Loans, Inc., Series 2007-QS6-A13 (-8 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	41.47% (g)	04/25/2037	655,950
2,436,582	Residential Accredit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2037	2,124,043

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,883,159	Residential Accredit Loans, Inc., Series 2007-QS6-A6	6.25%	04/25/2037	3,449,145
268,198	Residential Accredit Loans, Inc., Series 2007-QS6-A77 (-8 x 1 Month LIBOR USD + 55.83%, 55.83% Cap)	42.30% (g)	04/25/2037	328,152
5,505,939	Residential Accredit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2037	2,652,280
15,044,934	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	13,022,451
3,860,296	Residential Asset Securities Corporation, Series 2005-KS4-M5 (1 Month LIBOR USD + 1.20%, 1.80% Floor)	3.42%	05/25/2035	3,546,783
10,132,502	Residential Asset Securities Corporation, Series 2007-EMX1-A13 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.00% Cap)	1.82%	01/25/2037	9,624,745
4,578,117	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	2,700,278
1,512,303	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	3.38% (f)(g)	11/25/2035	166,675
1,571,106	Residential Asset Securitization Trust, Series 2005-A12-A8 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 5.50% Cap)	2.17%	11/25/2035	761,040
1,832,842	Residential Asset Securitization Trust, Series 2005-A15-1A7	6.00%	02/25/2036	1,787,271
6,959,478	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2036	3,259,221
7,075,052	Residential Asset Securitization Trust, Series 2005-A16-A1	5.00%	02/25/2036	3,187,158
3,087,019	Residential Asset Securitization Trust, Series 2005-A8CB-A11	6.00%	07/25/2035	2,205,693
3,114,591	Residential Asset Securitization Trust, Series 2005-A8CB-A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	3.38% (f)(g)	07/25/2035	233,360
4,909,525	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2036	2,147,285
656,187	Residential Asset Securitization Trust, Series 2006-A1-1A3	6.00%	04/25/2036	361,203
6,971,987	Residential Asset Securitization Trust, Series 2006-A12-A1	6.25%	11/25/2036	3,175,919
7,263,606	Residential Asset Securitization Trust, Series 2006-A13-A1	6.25%	12/25/2036	3,112,598
10,650,126	Residential Asset Securitization Trust, Series 2006-A1-3A2	6.00%	04/25/2036	5,983,979
14,002,532	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.07%	12/25/2036	2,890,422
30,901,488	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	4.93% (f)(g)	12/25/2036	6,267,857
5,454,549	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	2,795,306
3,794,905	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	01/25/2046	1,936,796
3,153,920	Residential Asset Securitization Trust, Series 2006-A2-A9	6.00%	01/25/2046	1,609,659
2,314,240	Residential Asset Securitization Trust, Series 2006-A8-1A1	6.00%	08/25/2036	1,692,545
4,588,207	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	21.91% (g)(d)	01/25/2046	5,657,630
19,388,659	Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2037	13,035,948
733,147	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x 1 Month LIBOR USD + 46.38%, 46.38% Cap)	33.94% (g)	04/25/2037	1,057,793
22,804,355	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.48% (f)(g)	05/25/2037	1,942,409
5,864,444	Residential Asset Securitization Trust, Series 2007-A5-1A6 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	2.02%	05/25/2037	497,374
4,255,149	Residential Asset Securitization Trust, Series 2007-A5-2A3	6.00%	05/25/2037	2,821,300
1,864,814	Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2037	1,236,432
7,638,203	Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	06/25/2037	5,087,430
7,736,529	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2037	3,519,830
34,030,222	Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2037	15,482,472
15,078,073	Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2037	6,859,956

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,125,715	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	3,693,815
1,300,227	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	1,135,919
89,019	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	77,770
2,554,711	Residential Funding Mortgage Securities Trust, Series 2006-S9-A1	6.25%	09/25/2036	2,193,251
3,062,191	Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.00%	01/25/2037	2,670,393
1,585,745	Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	1,340,216
1,786,517	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	1,509,900
3,335,222	Residential Funding Mortgage Securities Trust, Series 2007-S2-A5	6.00%	02/25/2037	2,818,812
521,184	Residential Funding Mortgage Securities Trust, Series 2007-S2-A9	6.00%	02/25/2037	440,486
1,691,102	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	1,310,071
1,604,813	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	1,388,806
898,743	Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	780,496
11,640,705	Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	10,323,498
3,373,522	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8	6.00%	05/25/2037	3,006,779
1,349,332	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	06/25/2037	1,200,789
8,724,653	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	07/25/2037	7,322,481
4,572,736	Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	3,559,589
758,646	Residential Funding Mortgage Securities Trust, Series 2007-SA1-4A	5.00% (c)	02/25/2037	590,527
3,241,235	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	3.43% (c)	04/25/2037	2,852,926
6,300,000	Residential Mortgage Loan Trust, Series 2020-2-M1	3.57% (a)(c)	05/25/2060	6,167,868
38,232,999	RSFR, Series 2020-1-PT	4.21% (a)(b)	02/17/2025	37,225,330
76,195,000	RSFR, Series 2021-1-PT	4.75% (a)(b)	06/19/2026	73,011,573
3,723,706	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC3-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	09/25/2036	1,459,807
6,036,450	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	1.69% (e)	04/25/2037	4,231,953
5,899,687	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	1.84% (e)	04/25/2037	4,131,697
15,812,502	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	1.82% (e)	05/25/2037	10,503,657
206,088,732	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	3.54% (a)(c)	02/25/2054	183,501,304
96,300	Sequoia Mortgage Trust, Series 2003-4-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 11.50% Cap)	2.30%	07/20/2033	91,291
5,200,909	SG Mortgage Securities Trust, Series 2006-FRE1-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.96%	02/25/2036	5,106,016
2,528,862	SG Mortgage Securities Trust, Series 2006-FRE1-A2C (1 Month LIBOR USD + 0.54%, 0.54% Floor)	2.16%	02/25/2036	1,534,197
11,124,166	Soundview Home Loan Trust, Series 2007-NS1-M1 (1 Month LIBOR USD + 0.35%, 0.35% Floor)	1.97%	01/25/2037	10,947,536
3,610,009	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	1.77%	06/25/2037	2,608,204
6,513,829	Soundview Home Loan Trust, Series 2007-OPT3-1A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	1.79%	08/25/2037	5,767,931
19,994,988	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.62%	09/25/2037	15,396,548
43,568,903	Soundview Home Loan Trust, Series 2007-WM1W-2A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.22%	02/25/2037	38,934,496

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,066,646	Specialty Underwriting & Residential Finance Trust, Series 2006-BC2-A2B	3.45%	02/25/2037	1,747,951
14,213,129	Specialty Underwriting & Residential Finance Trust, Series 2007-AB1-A2C (1 Month LIBOR USD + 0.25%, 0.25% Floor)	1.87%	03/25/2037	8,947,366
9,826,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH1-M1	3.22% (a)(c)	01/28/2050	9,554,684
4,079,687	STARM Mortgage Loan Trust, Series 2007-2-1A1	2.28% (c)	04/25/2037	2,078,482
1,507,961	STARM Mortgage Loan Trust, Series 2007-3-1A1	3.10% (c)	06/25/2037	1,081,516
6,329,000	Starwood Mortgage Residential Trust, Series 2021-1-B2	4.52% (a)(c)	05/25/2065	6,105,067
5,000,000	Starwood Mortgage Residential Trust, Series 2021-2-B1	2.75% (a)(c)	05/25/2065	4,683,078
7,110,000	Starwood Mortgage Residential Trust, Series 2021-2-B2	3.00% (a)(c)	05/25/2065	6,674,540
9,103,000	Starwood Mortgage Residential Trust, Series 2021-5-M1	3.25% (a)(c)	09/25/2066	7,496,178
183,957	Structured Adjustable Rate Mortgage Loan Trust, Series 2004-12-8A	3.22% (c)	09/25/2034	183,457
1,692,359	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.04% (c)	12/25/2035	1,531,713
2,469,124	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1	3.76% (c)	01/25/2037	2,059,038
7,704,932	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	3.10% (c)	02/25/2036	5,130,600
2,165,649	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8-4A4	3.33% (c)	09/25/2036	2,009,302
8,138,653	Structured Adjustable Rate Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	2.22%	08/25/2037	7,222,674
78,087,207	Structured Asset Investment Loan Trust, Series 2006-3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	1.78%	06/25/2036	53,248,174
8,676,001	Structured Asset Investment Loan Trust, Series 2006-4-A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	1.80%	07/25/2036	5,795,011
20,800,000	Structured Asset Investment Loan Trust, Series 2006-4-A5 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	1.93%	07/25/2036	7,735,048
9,569,399	Structured Asset Mortgage Investments Trust, Series 2006-AR3-12A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	2.02%	04/25/2036	8,173,226
915,039	Structured Asset Securities Corporation, Series 2003-24A-1A3	2.63% (c)	07/25/2033	907,949
8,926,122	Structured Asset Securities Corporation, Series 2005-5-3A1	6.00%	04/25/2035	5,715,706
72,875,219	Structured Asset Securities Corporation, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	1.94%	12/25/2036	46,952,717
15,707,786	Structured Asset Securities Corporation, Series 2006-BC4-A4 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.96%	12/25/2036	15,314,979
57,644,651	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.63% (a)(d)(f)(g)03/28/2045		4,734,623
20,127,500	Structured Asset Securities Corporation, Series 2007-BC4-M1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	11/25/2037	17,067,711
14,018,000	Structured Asset Securities Corporation, Series 2007-MN1A-A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86% (a)	01/25/2037	9,883,077
17,003,027	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.81% (a)	03/25/2037	14,050,436
263,415	SunTrust Alternative Loan Trust, Series 2005-1F-2A3	5.75%	12/25/2035	243,396
461,912	SunTrust Alternative Loan Trust, Series 2006-1F-1A3	6.00%	04/25/2036	289,685
11,289,902	Terwin Mortgage Trust, Series 2006-7-2A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	2.16% (a)	08/25/2037	5,738,169
170,757	Thornburg Mortgage Securities Trust, Series 2003-6-A2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 11.50% Cap)	2.62%	12/25/2033	165,050

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,230,876	Thornburg Mortgage Securities Trust, Series 2004-4-5A	1.96% (c)	12/25/2044	2,890,567
5,491,796	Thornburg Mortgage Securities Trust, Series 2007-1-A1 (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	4.83%	03/25/2037	5,063,182
1,646,478	Thornburg Mortgage Securities Trust, Series 2007-1-A2A (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	4.83%	03/25/2037	1,473,905
17,250,361	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% (b)	09/25/2022	17,185,128
4,100,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A2	3.23% (a)(b)	03/25/2023	3,993,905
30,000,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A1	2.24% (a)(b)	06/25/2024	28,237,431
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-E	3.40% (a)	03/18/2038	4,708,766
8,900,000	Tricon American Homes Trust, Series 2020-SFR1-D	2.55% (a)	07/17/2038	8,204,070
1,600,000	Tricon American Homes Trust, Series 2020-SFR1-E	3.54% (a)	07/19/2038	1,516,445
16,000,000	Tricon Residential Trust, Series 2021-SFR1-B	2.24% (a)	07/19/2038	14,491,646
13,250,000	Tricon Residential Trust, Series 2021-SFR1-C	2.34% (a)	07/19/2038	11,916,948
5,250,000	Tricon Residential Trust, Series 2021-SFR1-D	2.59% (a)	07/19/2038	4,700,022
10,000,000	Tricon Residential Trust, Series 2021-SFR1-E2	2.89% (a)	07/19/2038	8,833,262
11,300,000	Tricon Residential Trust, Series 2021-SFR1-F	3.69% (a)	07/19/2038	10,065,187
11,631,662	TVC Mortgage Trust, Series 2020-RTL1-A1	3.47% (a)	09/25/2024	11,610,932
5,661,374	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(b)	05/25/2051	5,328,064
27,370,271	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(b)	08/25/2051	25,788,132
41,707,512	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(b)	08/25/2051	39,406,884
17,537,462	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(b)	09/25/2051	16,535,663
10,704,175	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX	3.07% (a)(c)	11/25/2047	10,308,962
12,661,794	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(c)	10/25/2048	12,419,827
33,470,296	Velocity Commercial Capital Loan Trust, Series 2019-1-A	3.76% (a)(c)	03/25/2049	32,834,019
3,187,956	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(c)	03/25/2049	2,924,716
12,704,035	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(c)	07/25/2049	12,383,103
4,678,182	Velocity Commercial Capital Loan Trust, Series 2019-2-M1	3.26% (a)(c)	07/25/2049	4,480,165
2,710,466	Velocity Commercial Capital Loan Trust, Series 2020-1-M4	3.54% (a)(c)	02/25/2050	2,432,706
6,100,000	Verus Securitization Trust, Series 2021-3-M1	2.40% (a)(c)	06/25/2066	4,703,790
4,588,000	Verus Securitization Trust, Series 2021-4-B1	3.05% (a)(c)	07/25/2066	3,381,790
2,300,000	Verus Securitization Trust, Series 2021-4-B2	3.81% (a)(c)	07/25/2066	1,631,312
2,500,000	Verus Securitization Trust, Series 2021-4-M1	2.20% (a)(c)	07/25/2066	1,904,520
6,651,000	Verus Securitization Trust, Series 2021-5-B1	3.04% (a)(c)	09/25/2066	4,890,857
9,255,000	Verus Securitization Trust, Series 2021-5-M1	2.33% (a)(c)	09/25/2066	6,962,220
19,380,853	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(b)	08/25/2051	18,293,803
14,747,261	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(b)	11/27/2051	14,165,338
26,508,121	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(b)	02/27/2051	25,279,175
8,295,722	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(b)	02/27/2051	7,896,216
70,929,709	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(b)	02/27/2051	67,689,314
10,020,511	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(b)	03/27/2051	9,604,966
30,598,254	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(b)	04/25/2051	29,228,119
2,467,416	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(b)	05/25/2051	2,350,862
6,662,083	Voyager Trust, Series 2009-1-SAC3	20.62% (a)(c)	02/26/2038	5,254,746
1,320,102	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE2-A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	2.10%	05/25/2036	1,089,299
19,929,332	Washington Mutual Asset-Backed Certificates Trust, Series 2007-HE2-2A2 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	1.84%	02/25/2037	7,564,545

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,132,693	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	3,660,087
1,095,439	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-4-5A1	5.50%	06/25/2035	1,001,005
449,259	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap)	32.74% (g)	07/25/2035	535,193
1,454,812	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap)	2.22%	07/25/2035	1,327,588
336,627	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-6-2A7	5.50%	08/25/2035	298,919
4,453,157	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-2CB6 (1 Month LIBOR USD + 1.45%, 1.45% Floor, 6.00% Cap)	3.07%	08/25/2035	4,281,575
404,833	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-2CB7 (-11 x 1 Month LIBOR USD + 50.05%, 50.05% Cap)	32.19% (g)	08/25/2035	463,422
2,473,622	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-3CB	6.50%	08/25/2035	2,103,364
5,571,417	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-1A2	5.50%	10/25/2035	5,329,105
4,731,983	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-2A2	5.50%	11/25/2035	4,440,250
1,314,829	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-CX	5.50% (f)	11/25/2035	237,108
4,920,207	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR19-B1 (1 Month LIBOR USD + 1.05%, 1.05% Floor, 10.50% Cap)	2.67%	12/25/2045	4,397,628
4,633,350	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-2CB1	7.00%	02/25/2036	3,819,044
1,871,308	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	1,682,868
946,972	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A2	5.75%	02/25/2036	876,111
804,493	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A7	5.75%	02/25/2036	744,623
2,215,866	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-3-3CB4	6.00%	04/25/2036	1,977,748
1,275,129	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-1A8	5.75%	07/25/2036	1,029,083
2,741,399	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB1	6.00%	07/25/2036	2,108,166
4,979,534	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB6	6.00%	07/25/2036	3,829,317
13,682,122	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A3	6.72%	07/25/2036	4,003,076
5,701,673	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A5	6.95%	07/25/2036	1,667,129
8,155,585	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A4	4.17%	10/25/2036	3,424,509
2,950,004	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-9-A7	4.31%	10/25/2036	1,032,324

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,502,330	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-1A1	2.86% (c)	09/25/2036	5,972,815
4,079,420	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	1.82%	12/25/2036	2,384,871
6,576,025	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR15-1A (12 Month US Treasury Average + 0.84%, 0.84% Floor)	1.32%	11/25/2046	5,850,054
6,041,160	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR4-2A (12 Month US Treasury Average + 0.95%, 0.95% Floor)	1.43%	06/25/2046	4,687,591
5,346,550	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-4A (12 Month US Treasury Average + 0.99%, 0.99% Floor)	1.47%	06/25/2046	4,405,679
3,671,491	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-A12B (12 Month US Treasury Average + 0.98%, 0.98% Floor)	1.46%	06/25/2046	3,401,802
546,256	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR6-2A3	3.10% (c)	08/25/2036	475,728
7,906,049	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A6	6.00%	04/25/2037	7,027,815
2,704,795	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A2	6.00%	04/25/2037	2,459,500
3,725,070	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A3	6.00%	04/25/2037	3,386,982
2,519,082	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-4-1A1	5.50%	06/25/2037	2,395,019
175,767	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	29.74% (g)	06/25/2037	245,246
4,394,185	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A6	6.00%	06/25/2037	4,214,577
8,242,923	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE1-2A2 (1 Month LIBOR USD + 0.11%, 0.11% Floor)	1.73%	01/25/2037	4,270,091
15,417,460	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-1A (1 Month LIBOR USD + 0.17%, 0.17% Floor)	1.79%	07/25/2047	11,906,279
5,421,918	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY3-4A1	3.11% (c)	03/25/2037	5,091,847
8,188,122	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY5-1A1	2.97% (c)	05/25/2037	7,433,116
6,145,116	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-OC1-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor)	1.74%	01/25/2047	5,708,128
578,899	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	521,017
2,541,816	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	2,287,672
2,191,602	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	1,972,474
3,591,925	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	3,232,785
14,293,887	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	6.00%	06/25/2037	13,159,692
2,482,082	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.00% Cap)	1.97%	06/25/2037	2,205,021
3,656,491	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	5.03% (f)(g)	06/25/2037	287,570
277,114	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	258,167

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,829,540	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	4,450,063
1,918,807	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	1,768,038
3,910,351	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	3,523,406
28,056,921	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	25,622,868
5,472,630	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	2.89% (c)	12/28/2037	5,183,712
1,834,999	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12-1A1	2.66% (c)	09/25/2036	1,696,969
948,514	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13-A2	2.66% (c)	09/25/2036	903,243
942,039	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4-2A1	2.87% (c)	04/25/2036	899,775
1,425,522	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	1,276,509
99,142	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	88,134
3,210,170	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	2,874,604
869,471	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	778,563
295,693	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.12%	06/25/2037	248,705
807,827	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	723,383
341,991	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A8 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.12%	06/25/2037	287,646
154,278	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	29.26% (g)	06/25/2037	193,435
12,565,497	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9-A1	2.93% (c)	12/25/2037	11,764,881
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$11,909,889,787)				10,339,832,367
US Government and Agency Mortgage Backed Obligations - 42.1%				
2,292,466	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C03490	4.50%	08/01/2040	2,369,861
17,910,353	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91388	3.50%	02/01/2032	17,932,968
9,164,223	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91403	3.50%	03/01/2032	9,175,797
9,295,308	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91413	3.50%	12/01/2031	9,307,046
4,725,714	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91417	3.50%	01/01/2032	4,731,682
18,932,055	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91447	3.50%	05/01/2032	18,955,970
23,231,763	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91594	3.00%	01/01/2033	22,844,510
6,966,354	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91596	3.00%	02/01/2033	6,850,225
3,473,280	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D98901	3.50%	01/01/2032	3,477,666
7,941,563	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D98923	3.50%	01/01/2032	7,951,590
9,253,536	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D99724	3.00%	11/01/2032	9,099,309
8,105,308	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	8,540,325
1,583,573	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	1,669,627
6,174,491	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07801	4.00%	10/01/2044	6,227,928
13,453,125	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07862	4.00%	01/01/2044	13,569,659
14,553,744	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07905	4.00%	01/01/2042	14,741,896
28,325,102	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08534	3.00%	06/01/2043	27,090,361
9,209,240	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	8,806,838
17,013,030	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08614	3.00%	11/01/2044	16,218,895
19,237,451	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08619	3.00%	12/01/2044	18,331,611
25,176,675	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	23,985,889

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
47,675,211	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08626	3.00%	02/01/2045	45,420,219
23,935,252	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08631	3.00%	03/01/2045	22,792,947
67,986,419	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08635	3.00%	04/01/2045	64,713,423
20,286,651	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08640	3.00%	05/01/2045	19,305,818
108,378,408	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08648	3.00%	06/01/2045	103,138,535
20,705,503	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08653	3.00%	07/01/2045	19,695,744
12,099,332	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08658	3.00%	08/01/2045	11,506,900
13,629,714	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08670	3.00%	10/01/2045	12,956,896
159,196,620	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08675	3.00%	11/01/2045	151,337,471
66,198,226	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08680	3.00%	12/01/2045	62,902,786
27,943,911	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	26,552,531
62,217,660	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08692	3.00%	02/01/2046	59,107,521
19,627,874	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08705	3.00%	05/01/2046	18,626,462
22,732,508	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08715	3.00%	08/01/2046	21,558,589
1,226,470	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08800	3.50%	02/01/2048	1,200,208
14,667,570	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G16072	3.00%	02/01/2032	14,620,298
26,791,096	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G60251	3.50%	10/01/2045	26,250,164
70,719,227	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G60393	3.50%	01/01/2046	69,234,821
11,881,067	Federal Home Loan Mortgage Corporation Pass-Thru, Pool J22834	2.50%	03/01/2028	11,727,230
24,671,644	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q13637	3.00%	11/01/2042	23,616,779
24,980,587	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q13638	3.00%	11/01/2042	23,909,892
41,942,166	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q16672	3.00%	03/01/2043	40,122,547
2,882,010	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q23595	4.00%	12/01/2043	2,914,208
3,244,295	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24052	4.00%	01/01/2044	3,275,886
2,736,392	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24172	4.00%	01/01/2044	2,760,072
2,928,386	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24979	4.00%	02/01/2044	2,953,717
11,203,590	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q31596	3.50%	02/01/2045	10,991,355
4,808,615	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q32861	3.50%	04/01/2045	4,711,514
11,697,256	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q32921	3.50%	04/01/2045	11,466,004
12,428,751	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q39502	3.50%	03/01/2046	12,167,439
27,487,181	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q44073	3.00%	09/01/2046	26,051,041
16,339,346	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QU7965	2.00%	09/01/2051	13,790,570
14,766,925	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QU7970	2.00%	09/01/2051	12,463,293
11,604,502	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA2854	2.50%	06/01/2050	10,474,338
55,752,948	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA3515	2.50%	09/01/2050	50,280,036
23,605,364	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA4218	2.50%	12/01/2050	21,276,961
17,519,546	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA4968	2.50%	04/01/2046	15,911,185
67,848,941	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA5267	3.00%	05/01/2051	63,372,065
64,195,908	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB0714	2.00%	12/01/2041	56,863,120
83,769,760	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5089	1.50%	12/01/2040	71,069,746
9,521,630	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5106	2.50%	03/01/2041	8,766,186
95,270,401	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5110	1.50%	05/01/2041	81,162,025
61,656,550	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5131	2.00%	10/01/2041	55,141,004
44,400,431	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RE6097	2.00%	05/01/2051	37,483,112

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
18,297,803	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	17,434,115
37,928,299	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	33,274,197
52,216,999	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0715	2.00%	09/01/2051	45,784,666
231,328,697	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7534	2.50%	02/01/2051	210,877,489
95,945,134	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8152	3.00%	06/01/2051	89,576,096
3,657,647	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8168	3.00%	09/01/2051	3,414,742
10,935,225	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8169	3.50%	09/01/2051	10,551,959
43,604,457	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8214	3.50%	05/01/2052	41,999,735
43,321,740	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SE9043	2.00%	09/01/2051	36,563,878
1,019,923	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60392	4.00%	10/01/2041	1,003,698
1,726,213	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60681	4.00%	05/01/2042	1,701,758
6,239,002	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60782	3.50%	07/01/2042	5,991,288
7,291,883	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60853	3.50%	09/01/2042	7,002,361
7,949,569	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	7,633,952
1,296,232	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T65110	3.50%	10/01/2042	1,244,593
8,026,442	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T65492	3.00%	06/01/2048	7,443,155
577,459	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T69016	5.00%	06/01/2041	592,010
13,060,816	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T69050	3.50%	05/01/2046	12,638,536
141,500	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	141,449
1,498,853	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U99125	3.00%	01/01/2043	1,425,285
25,910,789	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U99193	3.50%	03/01/2044	25,394,218
58,852,269	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V81821	3.00%	08/01/2045	56,005,995
17,086,980	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82117	3.00%	12/01/2045	16,242,859
14,227,988	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82209	3.50%	02/01/2046	13,928,790
7,452,999	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82248	3.50%	03/01/2046	7,296,317
90,119,905	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Z40117	3.00%	04/01/2045	85,860,738
7,562,717	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZS4750	3.00%	01/01/2048	7,124,675
16,568,154	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	15,684,758
523,725	Federal Home Loan Mortgage Corporation REMICS, Series 2519-ZD	5.50%	11/15/2032	549,661
284,972	Federal Home Loan Mortgage Corporation REMICS, Series 2596-ZL	5.00%	04/15/2033	298,615
188,970	Federal Home Loan Mortgage Corporation REMICS, Series 2684-ZN	4.00%	10/15/2033	191,119
1,259,460	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	1,318,247
3,302,708	Federal Home Loan Mortgage Corporation REMICS, Series 2825-PZ	5.50%	07/15/2034	3,511,620
1,976,604	Federal Home Loan Mortgage Corporation REMICS, Series 2898-JZ	5.00%	12/15/2034	2,058,116
4,867,082	Federal Home Loan Mortgage Corporation REMICS, Series 2899-AZ	5.00%	12/15/2034	5,074,810
2,570,613	Federal Home Loan Mortgage Corporation REMICS, Series 2909-Z	5.00%	12/15/2034	2,681,473
5,183,166	Federal Home Loan Mortgage Corporation REMICS, Series 2932-Z	5.00%	02/15/2035	5,415,183
259,608	Federal Home Loan Mortgage Corporation REMICS, Series 2990-JL (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	5.33% (f)(g)	03/15/2035	9,027
2,144,034	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	5.18% (f)(g)	07/15/2035	243,900

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,359,344	Federal Home Loan Mortgage Corporation REMICS, Series 3030-SL (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.78% (f)(g)	09/15/2035	108,132
479,146	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	5.41% (f)(g)	10/15/2035	39,329
3,434,305	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	3,650,757
591,166	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	588,602
1,614,979	Federal Home Loan Mortgage Corporation REMICS, Series 3174-PZ	5.00%	01/15/2036	1,690,498
432,384	Federal Home Loan Mortgage Corporation REMICS, Series 3187-JZ	5.00%	07/15/2036	452,742
1,153,775	Federal Home Loan Mortgage Corporation REMICS, Series 3188-ZK	5.00%	07/15/2036	1,204,880
1,844,984	Federal Home Loan Mortgage Corporation REMICS, Series 3203-SE (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	5.18% (f)(g)	08/15/2036	199,508
2,309,958	Federal Home Loan Mortgage Corporation REMICS, Series 3203-Z	5.00%	07/15/2036	2,421,758
3,660,144	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	3,837,293
2,529,378	Federal Home Loan Mortgage Corporation REMICS, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	5.11% (f)(g)	01/15/2037	284,605
2,189,415	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	4.76% (f)(g)	02/15/2037	173,923
608,940	Federal Home Loan Mortgage Corporation REMICS, Series 3315-HZ	6.00%	05/15/2037	645,307
1,632,889	Federal Home Loan Mortgage Corporation REMICS, Series 3326-GS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	5.33% (f)(g)	06/15/2037	209,931
408,496	Federal Home Loan Mortgage Corporation REMICS, Series 3351-ZC	5.50%	07/15/2037	427,770
5,222,891	Federal Home Loan Mortgage Corporation REMICS, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.73% (f)(g)	08/15/2037	560,039
231,744	Federal Home Loan Mortgage Corporation REMICS, Series 3369-Z	6.00%	09/15/2037	247,513
567,994	Federal Home Loan Mortgage Corporation REMICS, Series 3405-ZG	5.50%	01/15/2038	593,499
603,920	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SI (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	4.86% (f)(g)	02/15/2038	43,554
1,147,132	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	4.33% (f)(g)	03/15/2038	103,203
188,371	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	4.33% (f)(g)	03/15/2038	16,446
238,977	Federal Home Loan Mortgage Corporation REMICS, Series 3451-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	4.71% (f)(g)	02/15/2037	27,127
249,127	Federal Home Loan Mortgage Corporation REMICS, Series 3455-SC (-1 x 1 Month LIBOR USD + 6.06%, 6.06% Cap)	4.74% (f)(g)	06/15/2038	23,232
103,148	Federal Home Loan Mortgage Corporation REMICS, Series 3473-SM (-1 x 1 Month LIBOR USD + 6.07%, 6.07% Cap)	4.75% (f)(g)	07/15/2038	6,674
1,983,862	Federal Home Loan Mortgage Corporation REMICS, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	4.53% (f)(g)	08/15/2038	138,751
2,695,472	Federal Home Loan Mortgage Corporation REMICS, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	4.23% (f)(g)	02/15/2038	218,661
847,997	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.24% (c)(f)	06/15/2038	837,685
72,844	Federal Home Loan Mortgage Corporation REMICS, Series 3530-GZ	4.50% (h)	05/15/2039	67,894

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,520,269	Federal Home Loan Mortgage Corporation REMICS, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	5.43% (f)(g)	06/15/2039	338,185
222,220	Federal Home Loan Mortgage Corporation REMICS, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.83% (f)(g)	06/15/2039	25,515
92,443	Federal Home Loan Mortgage Corporation REMICS, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	4.48% (f)(g)	07/15/2039	9,628
3,165,610	Federal Home Loan Mortgage Corporation REMICS, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap)	5.88% (f)(g)	08/15/2035	359,456
883,022	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.68% (f)(g)	10/15/2049	85,906
975,270	Federal Home Loan Mortgage Corporation REMICS, Series 3583-GB	4.50%	10/15/2039	1,002,522
1,965,843	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	5.03% (f)(g)	03/15/2032	176,733
2,800,953	Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ	5.50%	08/15/2036	2,992,985
4,116,217	Federal Home Loan Mortgage Corporation REMICS, Series 3641-Z	5.50%	02/15/2036	4,397,053
3,787,546	Federal Home Loan Mortgage Corporation REMICS, Series 3654-ZB	5.50%	11/15/2037	4,044,983
9,061,467	Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	5.50%	08/15/2036	9,677,143
424,254	Federal Home Loan Mortgage Corporation REMICS, Series 3667-SB (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	5.13% (f)(g)	05/15/2040	48,267
3,574,377	Federal Home Loan Mortgage Corporation REMICS, Series 3702-SG (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.73% (f)(g)	08/15/2032	240,927
1,396,808	Federal Home Loan Mortgage Corporation REMICS, Series 3704-EI	5.00% (f)	12/15/2036	245,543
1,636,385	Federal Home Loan Mortgage Corporation REMICS, Series 3712-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	19.69% (g)	08/15/2040	1,701,786
2,217,173	Federal Home Loan Mortgage Corporation REMICS, Series 3724-CM	5.50%	06/15/2037	2,324,611
7,272,386	Federal Home Loan Mortgage Corporation REMICS, Series 3726-SA (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.73% (f)(g)	09/15/2040	929,212
186,682	Federal Home Loan Mortgage Corporation REMICS, Series 3741-SC (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	7.35% (g)	10/15/2040	177,905
4,674,509	Federal Home Loan Mortgage Corporation REMICS, Series 3752-BS (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	7.88% (g)	11/15/2040	4,085,955
15,169,185	Federal Home Loan Mortgage Corporation REMICS, Series 3768-ZX	5.00%	12/15/2040	15,856,938
2,245,062	Federal Home Loan Mortgage Corporation REMICS, Series 3771-AL	4.00%	12/15/2030	2,288,305
6,364,521	Federal Home Loan Mortgage Corporation REMICS, Series 3779-BY	3.50%	12/15/2030	6,388,156
13,989,030	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50%	12/15/2040	14,485,434
7,021,799	Federal Home Loan Mortgage Corporation REMICS, Series 3779-LB	4.00%	12/15/2030	7,157,034
1,721,955	Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.50%	12/15/2030	1,728,350
5,756,629	Federal Home Loan Mortgage Corporation REMICS, Series 3783-AC	4.00%	01/15/2031	5,867,593
3,113,119	Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	6.85% (g)	01/15/2041	2,802,737

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,014,945	Federal Home Loan Mortgage Corporation REMICS, Series 3788-AY	3.50%	01/15/2031	5,033,879
1,037,648	Federal Home Loan Mortgage Corporation REMICS, Series 3790-Z	4.00%	01/15/2041	1,045,011
12,268,117	Federal Home Loan Mortgage Corporation REMICS, Series 3800-VZ	4.50%	02/15/2041	12,683,366
1,721,189	Federal Home Loan Mortgage Corporation REMICS, Series 3803-ZM	4.00%	02/15/2041	1,724,025
19,533,472	Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ	5.50%	07/15/2034	20,735,593
6,945,645	Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.50%	02/15/2031	6,972,034
5,848,342	Federal Home Loan Mortgage Corporation REMICS, Series 3812-EY	3.50%	02/15/2031	5,870,511
1,515,083	Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ	4.50%	03/15/2041	1,579,450
323,856	Federal Home Loan Mortgage Corporation REMICS, Series 3819-MS (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	5.15% (f)(g)	06/15/2040	4,394
4,149,170	Federal Home Loan Mortgage Corporation REMICS, Series 3819-ZU	5.50%	07/15/2034	4,405,755
14,007,851	Federal Home Loan Mortgage Corporation REMICS, Series 3824-EY	3.50%	03/15/2031	14,061,148
3,350,433	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	9.23% (g)	02/15/2041	3,245,800
4,752,157	Federal Home Loan Mortgage Corporation REMICS, Series 3829-VZ	4.00%	03/15/2041	4,714,034
8,728,655	Federal Home Loan Mortgage Corporation REMICS, Series 3843-PZ	5.00% (h)	04/15/2041	9,227,019
13,387,839	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	14,218,303
4,402,608	Federal Home Loan Mortgage Corporation REMICS, Series 3870-PB	4.50%	06/15/2041	4,532,041
20,324,793	Federal Home Loan Mortgage Corporation REMICS, Series 3871-LZ	5.50%	06/15/2041	21,730,680
6,135,596	Federal Home Loan Mortgage Corporation REMICS, Series 3872-BA	4.00%	06/15/2041	6,049,278
3,445,762	Federal Home Loan Mortgage Corporation REMICS, Series 3877-EY	4.50%	06/15/2041	3,350,653
940,841	Federal Home Loan Mortgage Corporation REMICS, Series 3877-GY	4.50%	06/15/2041	902,444
8,537,211	Federal Home Loan Mortgage Corporation REMICS, Series 3877-ZU	4.50%	06/15/2041	8,832,267
2,715,681	Federal Home Loan Mortgage Corporation REMICS, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	4.65% (f)(g)	07/15/2041	228,877
11,247,233	Federal Home Loan Mortgage Corporation REMICS, Series 3901-VZ	4.00%	07/15/2041	11,174,323
19,002,977	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00%	08/15/2041	20,140,153
2,734,513	Federal Home Loan Mortgage Corporation REMICS, Series 3910-ZE	5.00%	10/15/2034	2,849,967
3,727,715	Federal Home Loan Mortgage Corporation REMICS, Series 3919-KL	4.50%	09/15/2041	3,851,389
13,260,719	Federal Home Loan Mortgage Corporation REMICS, Series 3919-ZJ	4.00%	09/15/2041	13,572,481

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
916,831	Federal Home Loan Mortgage Corporation REMICS, Series 3942-JZ	4.00%	10/15/2041	896,570
3,794,267	Federal Home Loan Mortgage Corporation REMICS, Series 3944-AZ	4.00%	10/15/2041	3,805,313
1,454,946	Federal Home Loan Mortgage Corporation REMICS, Series 3946-SM (-3 x 1 Month LIBOR USD + 14.70%, 14.70% Cap)	10.73% (g)	10/15/2041	1,496,004
12,319,592	Federal Home Loan Mortgage Corporation REMICS, Series 3969-AB	4.00%	10/15/2033	12,460,139
2,145,389	Federal Home Loan Mortgage Corporation REMICS, Series 3982-AZ	3.50%	01/15/2042	2,024,885
50,579,867	Federal Home Loan Mortgage Corporation REMICS, Series 3990-ZA	3.50%	01/15/2042	49,352,475
3,537,323	Federal Home Loan Mortgage Corporation REMICS, Series 3999-EZ	4.00%	02/15/2042	3,513,003
22,204,715	Federal Home Loan Mortgage Corporation REMICS, Series 3999-ZB	4.00%	02/15/2042	22,079,769
35,978,322	Federal Home Loan Mortgage Corporation REMICS, Series 4016-KZ	4.00% (h)	03/15/2042	36,452,819
191,791	Federal Home Loan Mortgage Corporation REMICS, Series 4050-BC	2.00%	05/15/2041	191,737
816,885	Federal Home Loan Mortgage Corporation REMICS, Series 4050-ND	2.50%	09/15/2041	807,526
72,417,056	Federal Home Loan Mortgage Corporation REMICS, Series 4084-TZ	4.00%	07/15/2042	71,884,060
48,572,024	Federal Home Loan Mortgage Corporation REMICS, Series 4097-ZA	3.50% (h)	08/15/2042	47,580,790
51,533,794	Federal Home Loan Mortgage Corporation REMICS, Series 4109-GE	4.50%	10/15/2041	53,442,483
15,366,435	Federal Home Loan Mortgage Corporation REMICS, Series 4116-AP	1.35%	08/15/2042	13,906,643
3,984,336	Federal Home Loan Mortgage Corporation REMICS, Series 4121-AV	3.00%	12/15/2035	3,928,878
19,375,533	Federal Home Loan Mortgage Corporation REMICS, Series 4160-HP	2.50%	01/15/2033	18,847,933
17,827,545	Federal Home Loan Mortgage Corporation REMICS, Series 4162-ZJ	3.00%	02/15/2033	17,275,906
1,713,611	Federal Home Loan Mortgage Corporation REMICS, Series 4165-ZT	3.00% (h)	02/15/2043	1,549,847
49,816,161	Federal Home Loan Mortgage Corporation REMICS, Series 4174-Z	3.50% (h)	03/15/2043	49,088,526
82,941,895	Federal Home Loan Mortgage Corporation REMICS, Series 4179-AZ	4.00%	01/15/2041	83,487,520
9,248,410	Federal Home Loan Mortgage Corporation REMICS, Series 4183-ZB	3.00%	03/15/2043	8,104,897
3,285,324	Federal Home Loan Mortgage Corporation REMICS, Series 4186-ZJ	3.00%	03/15/2033	3,057,079
10,445,927	Federal Home Loan Mortgage Corporation REMICS, Series 4189-ML	3.00%	04/15/2038	10,036,058
40,143,373	Federal Home Loan Mortgage Corporation REMICS, Series 4212-US (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	4.13% (g)	06/15/2043	31,017,420
19,309,604	Federal Home Loan Mortgage Corporation REMICS, Series 4223-US (-1 x 1 Month LIBOR USD + 5.43%, 5.43% Cap)	4.15% (g)	07/15/2043	15,286,496
27,551,731	Federal Home Loan Mortgage Corporation REMICS, Series 4223-ZV	4.00%	07/15/2043	28,187,449

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,572,998	Federal Home Loan Mortgage Corporation REMICS, Series 4229-TZ	3.00%	06/15/2043	5,227,998
33,874,830	Federal Home Loan Mortgage Corporation REMICS, Series 4229-ZA	4.00%	07/15/2043	34,530,376
8,852,526	Federal Home Loan Mortgage Corporation REMICS, Series 4249-CS (-1 x 1 Month LIBOR USD + 4.65%, 4.65% Cap)	3.85% (g)	09/15/2043	7,101,523
24,809,125	Federal Home Loan Mortgage Corporation REMICS, Series 4250-BZ	3.00% (h)	09/15/2033	24,088,098
10,760,256	Federal Home Loan Mortgage Corporation REMICS, Series 4267-BZ	4.00%	10/15/2040	10,961,106
24,510,970	Federal Home Loan Mortgage Corporation REMICS, Series 4283-ZL	3.00% (h)	08/15/2033	24,013,909
20,598,671	Federal Home Loan Mortgage Corporation REMICS, Series 4355-ZX	4.00%	05/15/2044	20,883,390
17,071,261	Federal Home Loan Mortgage Corporation REMICS, Series 4376-GZ	3.00% (h)	08/15/2044	15,780,585
54,273,667	Federal Home Loan Mortgage Corporation REMICS, Series 4377-LZ	3.00% (h)	08/15/2044	50,307,635
1,988,537	Federal Home Loan Mortgage Corporation REMICS, Series 4379-KA	3.00%	08/15/2044	1,926,328
1,065,395	Federal Home Loan Mortgage Corporation REMICS, Series 4384-A	3.00%	12/15/2040	1,066,673
29,666,887	Federal Home Loan Mortgage Corporation REMICS, Series 4384-ZY	3.00% (h)	09/15/2044	27,601,692
892,808	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NY	3.00%	06/15/2040	892,057
150,357,022	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NZ	3.00% (h)	09/15/2044	139,332,740
42,243	Federal Home Loan Mortgage Corporation REMICS, Series 4391-MA	3.00%	07/15/2040	42,209
14,308,577	Federal Home Loan Mortgage Corporation REMICS, Series 4408-PB	3.00%	04/15/2044	14,002,163
21,209,447	Federal Home Loan Mortgage Corporation REMICS, Series 4427-CE	3.00%	02/15/2034	21,049,182
8,617,586	Federal Home Loan Mortgage Corporation REMICS, Series 4427-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	4.28% (f)(g)	07/15/2044	700,331
9,468,944	Federal Home Loan Mortgage Corporation REMICS, Series 4429-HA	3.00%	04/15/2034	9,392,406
28,651,898	Federal Home Loan Mortgage Corporation REMICS, Series 4434-LZ	3.00% (h)	02/15/2045	26,180,557
1,449,757	Federal Home Loan Mortgage Corporation REMICS, Series 4438-B	3.00%	10/15/2043	1,438,660
10,713,318	Federal Home Loan Mortgage Corporation REMICS, Series 4441-VZ	3.00% (h)	02/15/2045	9,753,741
3,022,366	Federal Home Loan Mortgage Corporation REMICS, Series 4444-CH	3.00%	01/15/2041	3,023,409
31,143,367	Federal Home Loan Mortgage Corporation REMICS, Series 4444-CZ	3.00% (h)	02/15/2045	28,640,642
1,411,222	Federal Home Loan Mortgage Corporation REMICS, Series 4447-A	3.00%	06/15/2041	1,413,539
25,123,389	Federal Home Loan Mortgage Corporation REMICS, Series 4447-YZ	4.00%	08/15/2043	25,419,722
45,925,930	Federal Home Loan Mortgage Corporation REMICS, Series 4463-ZC	3.00%	04/15/2045	43,290,397
30,988,232	Federal Home Loan Mortgage Corporation REMICS, Series 4467-ZA	3.00% (h)	04/15/2045	29,064,932

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
20,109,370	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2041	20,019,000
17,486,210	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BC	3.00%	12/15/2041	17,407,629
45,466,738	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	44,526,276
9,723,500	Federal Home Loan Mortgage Corporation REMICS, Series 4481-B	3.00%	12/15/2042	9,634,892
63,678,201	Federal Home Loan Mortgage Corporation REMICS, Series 4483-CA	3.00%	06/15/2044	62,447,320
34,003,147	Federal Home Loan Mortgage Corporation REMICS, Series 4483-PA	2.50%	06/15/2045	32,685,814
8,785,737	Federal Home Loan Mortgage Corporation REMICS, Series 4492-GZ	3.50%	07/15/2045	8,444,155
1,528,223	Federal Home Loan Mortgage Corporation REMICS, Series 4498-PD	2.50%	08/15/2042	1,522,138
4,600,890	Federal Home Loan Mortgage Corporation REMICS, Series 4499-AB	3.00%	06/15/2042	4,570,917
6,683,337	Federal Home Loan Mortgage Corporation REMICS, Series 4500-GO	0.00% (i)	08/15/2045	5,582,961
12,868,641	Federal Home Loan Mortgage Corporation REMICS, Series 4504-CA	3.00%	04/15/2044	12,697,694
22,137,165	Federal Home Loan Mortgage Corporation REMICS, Series 4527-GA	3.00%	02/15/2044	21,685,328
45,814,317	Federal Home Loan Mortgage Corporation REMICS, Series 4533-AB	3.00%	06/15/2044	44,918,047
41,768,041	Federal Home Loan Mortgage Corporation REMICS, Series 4543-HG	2.70%	04/15/2044	40,738,734
62,614,984	Federal Home Loan Mortgage Corporation REMICS, Series 4573-CA	3.00%	11/15/2044	61,380,749
12,954,185	Federal Home Loan Mortgage Corporation REMICS, Series 4573-DA	3.00%	03/15/2045	12,769,601
45,931,181	Federal Home Loan Mortgage Corporation REMICS, Series 4582-HA	3.00%	09/15/2045	44,777,216
13,057,930	Federal Home Loan Mortgage Corporation REMICS, Series 4588-DA	3.00%	02/15/2044	12,904,400
8,303,660	Federal Home Loan Mortgage Corporation REMICS, Series 4629-KA	3.00%	03/15/2045	8,172,603
36,358,107	Federal Home Loan Mortgage Corporation REMICS, Series 4636-DZ	3.50% (h)	12/15/2046	35,254,816
26,353,803	Federal Home Loan Mortgage Corporation REMICS, Series 4679-VZ	3.50% (h)	02/15/2047	25,512,645
7,404,135	Federal Home Loan Mortgage Corporation REMICS, Series 4744-KA	3.00%	08/15/2046	7,195,989
9,981,056	Federal Home Loan Mortgage Corporation REMICS, Series 4766-ZB	4.00% (h)	01/15/2048	10,063,697
6,074,450	Federal Home Loan Mortgage Corporation REMICS, Series 4791-IO	3.00% (f)	05/15/2048	973,588
34,743,329	Federal Home Loan Mortgage Corporation REMICS, Series 4791-JT	3.00%	05/15/2048	33,283,414
4,849,188	Federal Home Loan Mortgage Corporation REMICS, Series 4791-LI	3.00% (f)	05/15/2048	632,897
4,849,188	Federal Home Loan Mortgage Corporation REMICS, Series 4791-LO	0.00% (i)	05/15/2048	3,892,085

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
19,595,001	Federal Home Loan Mortgage Corporation REMICS, Series 4791-PO	0.00% (i)	05/15/2048	15,670,346
14,763,552	Federal Home Loan Mortgage Corporation REMICS, Series 4792-A	3.00%	05/15/2048	14,142,265
9,254,202	Federal Home Loan Mortgage Corporation REMICS, Series 4793-C	3.00%	06/15/2048	8,838,861
8,704,943	Federal Home Loan Mortgage Corporation REMICS, Series 4795-AO	0.00% (i)	05/15/2048	6,876,949
7,130,212	Federal Home Loan Mortgage Corporation REMICS, Series 4801-OG	0.00% (i)	06/15/2048	5,776,456
14,118,591	Federal Home Loan Mortgage Corporation REMICS, Series 4901-BD	3.00%	07/25/2049	13,664,664
30,702,039	Federal Home Loan Mortgage Corporation REMICS, Series 4924-ST (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	08/25/2048	3,696,172
13,894,686	Federal Home Loan Mortgage Corporation REMICS, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.53% (f)(g)	07/25/2050	2,273,390
14,167,518	Federal Home Loan Mortgage Corporation REMICS, Series 5081-MI	2.50% (f)	03/25/2051	2,148,986
59,160,592	Federal Home Loan Mortgage Corporation REMICS, Series 5105-NH	2.00%	02/25/2037	55,172,506
9,342,640	Federal Home Loan Mortgage Corporation REMICS, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 2.50% Cap)	1.57% (f)(g)	06/25/2051	154,524
23,269,805	Federal Home Loan Mortgage Corporation REMICS, Series 5117-D	2.00%	06/25/2051	21,759,490
48,110,302	Federal Home Loan Mortgage Corporation REMICS, Series 5126-AH	2.00%	02/25/2037	44,867,129
29,308,428	Federal Home Loan Mortgage Corporation REMICS, Series 5145-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	1.67% (f)(g)	09/25/2051	992,345
54,853,097	Federal Home Loan Mortgage Corporation REMICS, Series 5157-EI	3.00% (f)	10/25/2051	7,958,433
13,761,711	Federal Home Loan Mortgage Corporation REMICS, Series 5159-CD	1.50%	07/25/2041	12,543,426
46,249,534	Federal Home Loan Mortgage Corporation REMICS, Series 5160-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.74%, 3.74% Cap)	2.81% (f)(g)	08/25/2050	4,875,228
25,366,870	Federal Home Loan Mortgage Corporation REMICS, Series 5175-CZ	2.50% (h)	09/25/2051	17,119,474
28,198,537	Federal Home Loan Mortgage Corporation REMICS, Series R003-ZA	5.50%	10/15/2035	30,089,026
100,600,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-M1B (Secured Overnight Financing Rate 30 Day Average + 2.90%)	3.83% (a)(e)	04/25/2042	94,825,801
9,968,121	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2045	9,582,496
5,437,926	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	5,220,710
1,992,975	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.93% (a)	01/25/2051	1,857,676
1,250,000	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M2 (Secured Overnight Financing Rate 30 Day Average + 3.75%)	4.68% (a)	01/25/2051	1,088,873
13,502,564	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/15/2042	12,811,028
10,017,987	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/15/2042	9,724,681
40,221,236	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/15/2042	38,921,095
7,443,419	Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	10/15/2042	7,104,378
6,220,511	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/15/2044	5,910,569

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
43,257,838	Federal Home Loan Mortgage Corporation, Series 357-200	2.00%	09/15/2047	40,670,919
4,033,696	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	4,241,877
2,926,949	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	3,080,414
4,804,330	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	5,055,867
3,272,978	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	3,444,354
1,373,275	Federal National Mortgage Association Pass-Thru, Pool 735667	5.00%	07/01/2035	1,444,711
1,107,553	Federal National Mortgage Association Pass-Thru, Pool 735893	5.00%	10/01/2035	1,166,298
2,687,323	Federal National Mortgage Association Pass-Thru, Pool 745275	5.00%	02/01/2036	2,830,942
113,371	Federal National Mortgage Association Pass-Thru, Pool 888695	5.00%	08/01/2037	119,510
688,543	Federal National Mortgage Association Pass-Thru, Pool 888968	5.00%	08/01/2035	722,617
5,142,172	Federal National Mortgage Association Pass-Thru, Pool 890549	4.00%	11/01/2043	5,204,142
6,004,910	Federal National Mortgage Association Pass-Thru, Pool 890565	3.00%	11/01/2043	5,743,240
374,582	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	388,658
82,179	Federal National Mortgage Association Pass-Thru, Pool 975116	5.00%	05/01/2038	86,648
1,018,892	Federal National Mortgage Association Pass-Thru, Pool 986864	6.50%	08/01/2038	1,137,764
597,505	Federal National Mortgage Association Pass-Thru, Pool 987316	6.50%	09/01/2038	649,658
5,397,635	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	5,587,198
9,008,412	Federal National Mortgage Association Pass-Thru, Pool 995849	5.00%	08/01/2036	9,480,666
7,324,765	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	7,452,892
151,962	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	150,313
504,190	Federal National Mortgage Association Pass-Thru, Pool AB3713	4.00%	10/01/2031	512,982
3,687,573	Federal National Mortgage Association Pass-Thru, Pool AB3796	3.50%	11/01/2031	3,688,815
743,195	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	723,776
1,098,622	Federal National Mortgage Association Pass-Thru, Pool AB3923	4.00%	11/01/2041	1,070,055
14,072,268	Federal National Mortgage Association Pass-Thru, Pool AB4167	3.50%	01/01/2032	14,077,011
11,508,504	Federal National Mortgage Association Pass-Thru, Pool AB4261	3.50%	01/01/2032	11,512,382
1,971,675	Federal National Mortgage Association Pass-Thru, Pool AB5084	3.50%	05/01/2032	1,972,335
4,956,160	Federal National Mortgage Association Pass-Thru, Pool AB5156	3.50%	05/01/2032	4,957,811
7,032,325	Federal National Mortgage Association Pass-Thru, Pool AB5212	3.50%	05/01/2032	7,034,677
4,227,395	Federal National Mortgage Association Pass-Thru, Pool AB5243	4.00%	05/01/2042	4,117,467
10,604,462	Federal National Mortgage Association Pass-Thru, Pool AB5911	3.00%	08/01/2032	10,431,705
3,379,072	Federal National Mortgage Association Pass-Thru, Pool AB6280	3.00%	09/01/2042	3,211,889
5,076,707	Federal National Mortgage Association Pass-Thru, Pool AB6349	3.00%	10/01/2032	4,987,789
14,264,120	Federal National Mortgage Association Pass-Thru, Pool AB6750	3.00%	10/01/2032	14,013,683
7,271,703	Federal National Mortgage Association Pass-Thru, Pool AB6751	3.00%	10/01/2032	7,123,759
37,033,498	Federal National Mortgage Association Pass-Thru, Pool AB6854	3.00%	11/01/2042	35,414,195
27,481,531	Federal National Mortgage Association Pass-Thru, Pool AB7077	3.00%	11/01/2042	26,274,361
22,538,954	Federal National Mortgage Association Pass-Thru, Pool AB7344	3.00%	12/01/2032	22,142,958
11,506,227	Federal National Mortgage Association Pass-Thru, Pool AB7776	3.00%	02/01/2043	10,930,776
13,796,736	Federal National Mortgage Association Pass-Thru, Pool AB7877	3.00%	02/01/2043	13,106,732
6,489,348	Federal National Mortgage Association Pass-Thru, Pool AB8418	3.00%	02/01/2033	6,375,343
9,678,897	Federal National Mortgage Association Pass-Thru, Pool AB8520	3.00%	02/01/2033	9,508,868
11,489,026	Federal National Mortgage Association Pass-Thru, Pool AB8703	3.00%	03/01/2038	10,831,817
5,185,870	Federal National Mortgage Association Pass-Thru, Pool AB8858	3.00%	04/01/2033	5,095,022
9,741,141	Federal National Mortgage Association Pass-Thru, Pool AB9020	3.00%	04/01/2038	9,185,552
8,037,724	Federal National Mortgage Association Pass-Thru, Pool AB9197	3.00%	05/01/2033	7,896,782

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
25,081,673	Federal National Mortgage Association Pass-Thru, Pool AB9406	3.00%	05/01/2033	24,640,995
4,593,880	Federal National Mortgage Association Pass-Thru, Pool AB9409	3.00%	05/01/2033	4,513,441
236,267	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	237,593
367,373	Federal National Mortgage Association Pass-Thru, Pool AD6438	5.00%	06/01/2040	385,977
240,760	Federal National Mortgage Association Pass-Thru, Pool AD7859	5.00%	06/01/2040	253,602
2,913,847	Federal National Mortgage Association Pass-Thru, Pool AH0607	4.00%	12/01/2040	2,948,818
159,444	Federal National Mortgage Association Pass-Thru, Pool AH1140	4.50%	12/01/2040	158,814
1,982,245	Federal National Mortgage Association Pass-Thru, Pool AH4437	4.00%	01/01/2041	1,930,723
821,660	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	835,962
1,747,585	Federal National Mortgage Association Pass-Thru, Pool AH9323	4.00%	04/01/2026	1,770,744
503,313	Federal National Mortgage Association Pass-Thru, Pool AI9831	4.00%	09/01/2041	490,283
824,571	Federal National Mortgage Association Pass-Thru, Pool AJ1265	4.00%	09/01/2041	819,272
88,854	Federal National Mortgage Association Pass-Thru, Pool AJ1399	4.00%	09/01/2041	86,441
1,598,681	Federal National Mortgage Association Pass-Thru, Pool AJ1467	4.00%	10/01/2041	1,556,935
2,157,316	Federal National Mortgage Association Pass-Thru, Pool AJ3392	4.00%	10/01/2041	2,122,793
1,134,679	Federal National Mortgage Association Pass-Thru, Pool AJ3854	4.00%	10/01/2041	1,105,050
5,667,373	Federal National Mortgage Association Pass-Thru, Pool AJ4118	4.00%	11/01/2041	5,519,540
1,369,510	Federal National Mortgage Association Pass-Thru, Pool AJ4131	4.00%	10/01/2041	1,333,849
1,089,879	Federal National Mortgage Association Pass-Thru, Pool AJ5172	4.00%	11/01/2041	1,061,499
8,889,079	Federal National Mortgage Association Pass-Thru, Pool AJ5322	4.00%	11/01/2041	8,974,365
3,266,182	Federal National Mortgage Association Pass-Thru, Pool AJ7677	3.50%	12/01/2041	3,133,736
1,030,461	Federal National Mortgage Association Pass-Thru, Pool AJ8334	4.00%	12/01/2041	1,002,143
11,139,186	Federal National Mortgage Association Pass-Thru, Pool AK0713	3.50%	01/01/2032	11,142,936
1,652,775	Federal National Mortgage Association Pass-Thru, Pool AK4039	4.00%	02/01/2042	1,609,614
3,000,228	Federal National Mortgage Association Pass-Thru, Pool AK4763	4.00%	02/01/2042	2,922,103
1,171,838	Federal National Mortgage Association Pass-Thru, Pool AK9438	4.00%	03/01/2042	1,139,938
1,975,022	Federal National Mortgage Association Pass-Thru, Pool AK9439	4.00%	03/01/2042	1,923,673
525,355	Federal National Mortgage Association Pass-Thru, Pool AK9446	4.50%	03/01/2042	529,892
53,772,411	Federal National Mortgage Association Pass-Thru, Pool AL3699	3.00%	06/01/2043	51,084,195
28,774,421	Federal National Mortgage Association Pass-Thru, Pool AL3883	3.00%	07/01/2043	27,341,116
729,648	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	746,645
4,720,545	Federal National Mortgage Association Pass-Thru, Pool AL4312	4.00%	10/01/2043	4,756,979
10,156,165	Federal National Mortgage Association Pass-Thru, Pool AL6075	3.50%	09/01/2053	9,681,836
19,395,493	Federal National Mortgage Association Pass-Thru, Pool AL6076	3.00%	06/01/2053	18,138,609
26,274,089	Federal National Mortgage Association Pass-Thru, Pool AL6141	4.00%	04/01/2042	26,589,284
25,153,974	Federal National Mortgage Association Pass-Thru, Pool AL6325	3.00%	10/01/2044	24,033,275
8,067,835	Federal National Mortgage Association Pass-Thru, Pool AL6486	4.50%	02/01/2045	8,311,250
26,201,694	Federal National Mortgage Association Pass-Thru, Pool AL6538	4.50%	06/01/2044	27,055,954
23,996,223	Federal National Mortgage Association Pass-Thru, Pool AL8304	3.50%	03/01/2046	23,472,725
12,034,919	Federal National Mortgage Association Pass-Thru, Pool AL9220	3.00%	06/01/2045	11,502,611
23,382,240	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	23,312,645
6,573,615	Federal National Mortgage Association Pass-Thru, Pool AO2980	4.00%	05/01/2042	6,402,683
14,924,964	Federal National Mortgage Association Pass-Thru, Pool AP4787	3.50%	09/01/2042	14,319,371
11,539,993	Federal National Mortgage Association Pass-Thru, Pool AP4789	3.50%	09/01/2042	11,072,321
7,151,975	Federal National Mortgage Association Pass-Thru, Pool AQ5541	3.00%	12/01/2042	6,836,716
7,619,058	Federal National Mortgage Association Pass-Thru, Pool AR9856	3.00%	04/01/2043	7,282,931

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,916,950	Federal National Mortgage Association Pass-Thru, Pool AS1927	4.50%	03/01/2044	8,156,019
7,654,703	Federal National Mortgage Association Pass-Thru, Pool AS2038	4.50%	03/01/2044	7,876,421
4,837,956	Federal National Mortgage Association Pass-Thru, Pool AS2517	4.50%	05/01/2044	4,983,923
2,382,953	Federal National Mortgage Association Pass-Thru, Pool AS2551	4.50%	06/01/2044	2,443,125
2,101,742	Federal National Mortgage Association Pass-Thru, Pool AS2765	4.50%	07/01/2044	2,160,030
11,666,331	Federal National Mortgage Association Pass-Thru, Pool AS3201	3.00%	08/01/2034	11,461,726
5,373,891	Federal National Mortgage Association Pass-Thru, Pool AS3456	3.00%	10/01/2034	5,279,665
10,738,007	Federal National Mortgage Association Pass-Thru, Pool AS3666	3.00%	10/01/2034	10,549,494
33,612,158	Federal National Mortgage Association Pass-Thru, Pool AS3961	3.00%	12/01/2044	32,000,271
12,906,997	Federal National Mortgage Association Pass-Thru, Pool AS4154	3.00%	12/01/2044	12,285,190
8,711,347	Federal National Mortgage Association Pass-Thru, Pool AS4212	3.00%	01/01/2035	8,558,543
12,831,993	Federal National Mortgage Association Pass-Thru, Pool AS4281	3.00%	01/01/2035	12,606,890
9,644,841	Federal National Mortgage Association Pass-Thru, Pool AS4345	3.50%	01/01/2045	9,472,007
12,157,096	Federal National Mortgage Association Pass-Thru, Pool AS4360	3.00%	01/01/2035	11,943,970
76,551,924	Federal National Mortgage Association Pass-Thru, Pool AS4625	3.00%	03/01/2045	72,832,351
29,602,603	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	28,164,069
13,098,062	Federal National Mortgage Association Pass-Thru, Pool AS4779	3.00%	04/01/2035	12,868,315
11,112,689	Federal National Mortgage Association Pass-Thru, Pool AS4780	3.00%	04/01/2035	10,917,828
14,286,163	Federal National Mortgage Association Pass-Thru, Pool AS4840	3.00%	04/01/2035	14,035,389
9,361,947	Federal National Mortgage Association Pass-Thru, Pool AS4881	3.00%	05/01/2035	9,197,687
15,035,618	Federal National Mortgage Association Pass-Thru, Pool AS7473	3.00%	07/01/2046	13,935,318
31,897,547	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	29,565,951
20,888,076	Federal National Mortgage Association Pass-Thru, Pool AS8056	3.00%	10/01/2046	19,779,708
30,011,012	Federal National Mortgage Association Pass-Thru, Pool AS8111	3.00%	10/01/2041	28,399,258
18,166,748	Federal National Mortgage Association Pass-Thru, Pool AS8269	3.00%	11/01/2046	17,199,050
15,147,864	Federal National Mortgage Association Pass-Thru, Pool AS8306	3.00%	11/01/2041	14,360,618
17,679,336	Federal National Mortgage Association Pass-Thru, Pool AS8356	3.00%	11/01/2046	16,386,164
14,682,583	Federal National Mortgage Association Pass-Thru, Pool AX9696	3.00%	07/01/2045	13,607,860
18,643,099	Federal National Mortgage Association Pass-Thru, Pool AY3974	3.00%	03/01/2045	17,729,294
6,307,089	Federal National Mortgage Association Pass-Thru, Pool AY4295	3.00%	02/01/2045	5,846,532
432,649	Federal National Mortgage Association Pass-Thru, Pool AY4296	3.00%	01/01/2045	401,037
2,848,089	Federal National Mortgage Association Pass-Thru, Pool AY5471	3.00%	03/01/2045	2,639,695
6,269,307	Federal National Mortgage Association Pass-Thru, Pool AZ0576	3.50%	04/01/2042	6,061,899
9,636,382	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	9,405,700
17,727,768	Federal National Mortgage Association Pass-Thru, Pool BC9003	3.00%	11/01/2046	16,894,002
8,846,084	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	8,377,327
86,254,909	Federal National Mortgage Association Pass-Thru, Pool BF0314	3.00%	01/01/2053	81,979,788
71,270,775	Federal National Mortgage Association Pass-Thru, Pool BF0353	3.00%	05/01/2053	67,738,099
39,271,368	Federal National Mortgage Association Pass-Thru, Pool BF0391	3.00%	09/01/2053	37,324,900
21,306,680	Federal National Mortgage Association Pass-Thru, Pool BK8257	1.50%	12/01/2050	17,305,627
20,128,546	Federal National Mortgage Association Pass-Thru, Pool BK8267	2.50%	12/01/2050	18,279,257
48,175,180	Federal National Mortgage Association Pass-Thru, Pool BM5112	3.00%	11/01/2033	47,764,940
20,421,999	Federal National Mortgage Association Pass-Thru, Pool BM5299	3.00%	12/01/2046	19,345,349
31,312,192	Federal National Mortgage Association Pass-Thru, Pool BM5633	3.00%	07/01/2047	29,654,323
4,611,668	Federal National Mortgage Association Pass-Thru, Pool BM5834	3.00%	04/01/2048	4,276,663
51,032,813	Federal National Mortgage Association Pass-Thru, Pool BM6779	2.00%	08/01/2051	43,089,651

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,518,003	Federal National Mortgage Association Pass-Thru, Pool BQ6432	2.00%	08/01/2051	7,191,858
50,155,896	Federal National Mortgage Association Pass-Thru, Pool BQ6498	2.00%	09/01/2051	42,332,874
16,873,265	Federal National Mortgage Association Pass-Thru, Pool BQ6564	2.00%	09/01/2051	14,242,800
20,590,281	Federal National Mortgage Association Pass-Thru, Pool BT1777	2.50%	06/01/2051	18,666,647
1,638,656	Federal National Mortgage Association Pass-Thru, Pool BT6556	2.00%	07/01/2051	1,383,230
9,118,978	Federal National Mortgage Association Pass-Thru, Pool CA0862	3.50%	09/01/2047	8,920,381
6,956,522	Federal National Mortgage Association Pass-Thru, Pool CA3898	3.00%	07/01/2034	6,875,696
4,751,167	Federal National Mortgage Association Pass-Thru, Pool CA4413	3.00%	10/01/2049	4,409,013
43,790,776	Federal National Mortgage Association Pass-Thru, Pool CA7235	2.50%	10/01/2050	39,510,126
13,956,843	Federal National Mortgage Association Pass-Thru, Pool CA7671	2.50%	11/01/2040	12,893,490
24,150,397	Federal National Mortgage Association Pass-Thru, Pool CA7789	2.50%	11/01/2040	22,236,589
18,591,373	Federal National Mortgage Association Pass-Thru, Pool CB0189	3.00%	04/01/2051	17,365,955
3,798,625	Federal National Mortgage Association Pass-Thru, Pool CB1648	2.00%	09/01/2051	3,206,785
14,859,221	Federal National Mortgage Association Pass-Thru, Pool CB3332	3.50%	04/01/2052	14,371,052
53,070,974	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	50,143,442
27,520,334	Federal National Mortgage Association Pass-Thru, Pool FM4347	2.50%	09/01/2050	24,853,850
50,936,582	Federal National Mortgage Association Pass-Thru, Pool FM4684	2.50%	10/01/2050	45,945,096
50,380,195	Federal National Mortgage Association Pass-Thru, Pool FM4752	2.50%	11/01/2050	45,778,119
53,807,018	Federal National Mortgage Association Pass-Thru, Pool FM4792	2.50%	11/01/2050	48,557,362
31,771,888	Federal National Mortgage Association Pass-Thru, Pool FM4913	2.50%	11/01/2050	28,659,880
38,248,961	Federal National Mortgage Association Pass-Thru, Pool FM5150	2.00%	12/01/2050	33,372,144
5,798,696	Federal National Mortgage Association Pass-Thru, Pool FM6864	1.50%	04/01/2041	4,940,068
114,304,181	Federal National Mortgage Association Pass-Thru, Pool FM7159	2.50%	02/01/2051	103,217,739
75,478,648	Federal National Mortgage Association Pass-Thru, Pool FM7557	3.50%	03/01/2050	73,616,929
40,160,106	Federal National Mortgage Association Pass-Thru, Pool FM7915	2.50%	06/01/2051	36,196,734
72,787,020	Federal National Mortgage Association Pass-Thru, Pool FM8104	3.00%	07/01/2051	67,966,745
31,622,797	Federal National Mortgage Association Pass-Thru, Pool FM8158	2.50%	07/01/2051	28,856,585
74,464,292	Federal National Mortgage Association Pass-Thru, Pool FM8215	2.50%	03/01/2051	67,679,192
56,532,168	Federal National Mortgage Association Pass-Thru, Pool FM8304	4.00%	07/01/2049	56,543,237
70,902,039	Federal National Mortgage Association Pass-Thru, Pool FM8435	2.50%	09/01/2051	64,360,216
88,419,082	Federal National Mortgage Association Pass-Thru, Pool FM8579	2.50%	09/01/2051	79,688,655
79,153,011	Federal National Mortgage Association Pass-Thru, Pool FM8769	2.50%	09/01/2051	71,836,918
40,428,017	Federal National Mortgage Association Pass-Thru, Pool FM8780	2.50%	09/01/2051	36,640,562
11,446,232	Federal National Mortgage Association Pass-Thru, Pool FM9422	2.00%	01/01/2051	9,999,581
33,392,320	Federal National Mortgage Association Pass-Thru, Pool FM9490	2.00%	11/01/2051	29,133,706
20,612,031	Federal National Mortgage Association Pass-Thru, Pool FM9846	2.50%	12/01/2051	18,590,416
162,525,071	Federal National Mortgage Association Pass-Thru, Pool FM9958	3.50%	11/01/2051	156,995,011
95,809,026	Federal National Mortgage Association Pass-Thru, Pool FM9993	3.50%	07/01/2051	93,185,805
40,048,828	Federal National Mortgage Association Pass-Thru, Pool FS0009	3.50%	11/01/2051	38,639,019
65,782,934	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	63,878,590
933,894	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	945,936
3,405,397	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	3,449,326
695,642	Federal National Mortgage Association Pass-Thru, Pool MA0406	4.50%	05/01/2030	704,618
39,668	Federal National Mortgage Association Pass-Thru, Pool MA0445	5.00%	06/01/2040	39,750
73,455	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	73,697
1,001,270	Federal National Mortgage Association Pass-Thru, Pool MA0534	4.00%	10/01/2030	1,018,752

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
227,935	Federal National Mortgage Association Pass-Thru, Pool MA0587	4.00%	12/01/2030	231,917
5,817,986	Federal National Mortgage Association Pass-Thru, Pool MA0616	4.00%	01/01/2031	5,919,625
1,279,169	Federal National Mortgage Association Pass-Thru, Pool MA0896	4.00%	11/01/2041	1,245,912
43,705,313	Federal National Mortgage Association Pass-Thru, Pool MA0919	3.50%	12/01/2031	43,720,035
18,384,168	Federal National Mortgage Association Pass-Thru, Pool MA0949	3.50%	01/01/2032	18,390,362
21,724,426	Federal National Mortgage Association Pass-Thru, Pool MA0976	3.50%	02/01/2032	21,731,740
11,013,656	Federal National Mortgage Association Pass-Thru, Pool MA1010	3.50%	03/01/2032	11,017,365
2,089,283	Federal National Mortgage Association Pass-Thru, Pool MA1039	3.50%	04/01/2042	2,004,403
14,841,738	Federal National Mortgage Association Pass-Thru, Pool MA1059	3.50%	05/01/2032	14,846,737
1,240,754	Federal National Mortgage Association Pass-Thru, Pool MA1068	3.50%	05/01/2042	1,190,472
32,691,813	Federal National Mortgage Association Pass-Thru, Pool MA1084	3.50%	06/01/2032	32,702,830
3,703,923	Federal National Mortgage Association Pass-Thru, Pool MA1093	3.50%	06/01/2042	3,553,012
2,220,629	Federal National Mortgage Association Pass-Thru, Pool MA1094	4.00%	06/01/2042	2,160,175
19,966,117	Federal National Mortgage Association Pass-Thru, Pool MA1107	3.50%	07/01/2032	19,972,849
31,195,219	Federal National Mortgage Association Pass-Thru, Pool MA1117	3.50%	07/01/2042	29,927,600
34,250,956	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.50%	08/01/2042	32,859,306
13,935,613	Federal National Mortgage Association Pass-Thru, Pool MA1138	3.50%	08/01/2032	13,940,311
10,126,589	Federal National Mortgage Association Pass-Thru, Pool MA1179	3.50%	09/01/2042	9,715,117
2,641,376	Federal National Mortgage Association Pass-Thru, Pool MA1201	3.50%	10/01/2032	2,642,267
16,735,899	Federal National Mortgage Association Pass-Thru, Pool MA1209	3.50%	10/01/2042	16,056,491
17,627,962	Federal National Mortgage Association Pass-Thru, Pool MA1237	3.00%	11/01/2032	17,342,788
1,552,355	Federal National Mortgage Association Pass-Thru, Pool MA1242	3.50%	11/01/2042	1,489,321
9,996,869	Federal National Mortgage Association Pass-Thru, Pool MA1338	3.00%	02/01/2033	9,821,267
39,825,765	Federal National Mortgage Association Pass-Thru, Pool MA1366	3.00%	03/01/2033	38,837,217
24,112,634	Federal National Mortgage Association Pass-Thru, Pool MA1401	3.00%	04/01/2033	23,688,992
41,440,582	Federal National Mortgage Association Pass-Thru, Pool MA1459	3.00%	06/01/2033	40,712,550
5,362,809	Federal National Mortgage Association Pass-Thru, Pool MA1490	3.00%	07/01/2033	5,268,573
26,197,202	Federal National Mortgage Association Pass-Thru, Pool MA2018	3.50%	09/01/2034	26,205,966
5,892,137	Federal National Mortgage Association Pass-Thru, Pool MA2114	3.50%	12/01/2044	5,653,654
4,515,244	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	4,332,527
15,583,504	Federal National Mortgage Association Pass-Thru, Pool MA2164	3.50%	02/01/2035	15,551,209
12,253,141	Federal National Mortgage Association Pass-Thru, Pool MA2166	3.50%	02/01/2045	11,757,361
12,042,249	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	11,161,938
39,214,907	Federal National Mortgage Association Pass-Thru, Pool MA2259	3.00%	05/01/2035	38,316,158
16,853,359	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	15,621,396
16,636,198	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	15,942,840
17,520,296	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	16,239,300
16,426,617	Federal National Mortgage Association Pass-Thru, Pool MA2650	3.50%	06/01/2046	15,762,897
5,573,419	Federal National Mortgage Association Pass-Thru, Pool MA2673	3.00%	07/01/2046	5,166,188
20,261,999	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	18,782,289
1,917,546	Federal National Mortgage Association Pass-Thru, Pool MA2743	3.00%	09/01/2046	1,777,488
46,033,519	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	43,591,084
14,757,751	Federal National Mortgage Association Pass-Thru, Pool MA2833	3.00%	12/01/2046	14,059,818
18,485,843	Federal National Mortgage Association Pass-Thru, Pool MA2895	3.00%	02/01/2047	17,496,972
2,801,422	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	2,850,366
39,387,225	Federal National Mortgage Association Pass-Thru, Pool MA4100	2.00%	08/01/2050	34,367,015

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
82,579,162	Federal National Mortgage Association Pass-Thru, Pool MA4191	2.00%	11/01/2050	69,807,229
54,454,750	Federal National Mortgage Association Pass-Thru, Pool MA4340	2.00%	05/01/2051	46,018,339
56,504,512	Federal National Mortgage Association Pass-Thru, Pool MA4600	3.50%	05/01/2052	54,425,021
16,500,000	Federal National Mortgage Association, Pool 387898	3.71%	08/01/2030	16,677,998
25,642,789	Federal National Mortgage Association, Pool AM8510	3.15%	05/01/2035	24,244,042
29,102,575	Federal National Mortgage Association, Pool AM8950	3.14%	06/01/2040	27,767,343
4,784,927	Federal National Mortgage Association, Pool AN5480	3.43%	06/01/2037	4,577,405
217,500,000	Federal National Mortgage Association, Pool AN6680	3.37%	11/01/2047	194,463,675
5,500,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	5,077,752
10,026,000	Federal National Mortgage Association, Pool AN7452	3.12%	11/01/2032	9,570,490
20,700,000	Federal National Mortgage Association, Pool AN8121	3.16%	01/01/2035	19,625,516
61,950,000	Federal National Mortgage Association, Pool AN9700	3.67%	07/01/2033	61,705,799
44,479,475	Federal National Mortgage Association, Pool BL0870	4.28%	12/01/2048	43,229,194
5,000,000	Federal National Mortgage Association, Pool BL2303	3.36%	05/01/2031	4,917,441
8,860,000	Federal National Mortgage Association, Pool BL4038	2.98%	09/01/2034	8,248,361
13,075,000	Federal National Mortgage Association, Pool BL4198	2.31%	10/01/2031	11,858,505
63,966,000	Federal National Mortgage Association, Pool BL4808	2.80%	11/01/2039	54,683,663
17,125,000	Federal National Mortgage Association, Pool BL5256	2.28%	02/01/2032	15,467,137
30,200,000	Federal National Mortgage Association, Pool BL5315	2.44%	01/01/2032	27,604,337
8,190,000	Federal National Mortgage Association, Pool BL5840	2.73%	02/01/2035	7,311,060
6,648,445	Federal National Mortgage Association, Pool BL6639	2.66%	05/01/2050	5,515,771
17,150,157	Federal National Mortgage Association, Pool BL6689	2.19%	05/01/2032	15,425,066
28,785,015	Federal National Mortgage Association, Pool BL6913	1.96%	05/01/2035	23,984,848
36,488,000	Federal National Mortgage Association, Pool BL7110	1.76%	07/01/2035	29,615,740
3,568,101	Federal National Mortgage Association, Pool BL7331	2.23%	07/01/2040	2,783,052
20,400,000	Federal National Mortgage Association, Pool BL7424	1.65%	08/01/2035	16,166,640
40,000,000	Federal National Mortgage Association, Pool BL8165	1.35%	09/01/2032	32,956,694
49,000,000	Federal National Mortgage Association, Pool BL8177	1.10%	09/01/2030	40,800,140
122,500,000	Federal National Mortgage Association, Pool BL8237	1.17%	10/01/2030	101,513,887
32,000,000	Federal National Mortgage Association, Pool BL8269	1.51%	09/01/2035	25,315,157
146,000,000	Federal National Mortgage Association, Pool BL8708	1.40%	11/01/2032	119,928,913
17,000,000	Federal National Mortgage Association, Pool BL8977	1.20%	11/01/2030	14,101,769
48,643,000	Federal National Mortgage Association, Pool BL9056	1.78%	11/01/2035	38,000,386
10,950,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	8,311,277
13,313,000	Federal National Mortgage Association, Pool BL9362	1.54%	11/01/2030	11,412,825
34,735,000	Federal National Mortgage Association, Pool BL9367	1.41%	12/01/2030	28,894,121
53,000,000	Federal National Mortgage Association, Pool BL9576	2.24%	12/01/2050	39,350,006
171,374,582	Federal National Mortgage Association, Pool BM6831	1.93% (c)	10/01/2033	144,950,803
177,380,067	Federal National Mortgage Association, Pool BM6857	1.83% (c)	12/01/2031	153,111,207
48,883,000	Federal National Mortgage Association, Pool BS2496	1.88%	09/01/2033	41,227,317
5,592,000	Federal National Mortgage Association, Pool BS2500	1.81%	06/01/2030	4,996,137
15,680,946	Federal National Mortgage Association, Pool BS2568	2.20%	09/01/2046	12,611,170
3,000,000	Federal National Mortgage Association, Pool BS2580	2.15%	08/01/2033	2,597,165
22,000,000	Federal National Mortgage Association, Pool BS2805	1.81%	09/01/2033	18,617,304
9,975,000	Federal National Mortgage Association, Pool BS2834	2.24%	08/01/2041	7,656,349
39,850,000	Federal National Mortgage Association, Pool BS3020	1.96%	09/01/2033	33,750,343

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
34,043,000	Federal National Mortgage Association, Pool BS3101	1.91%	09/01/2033	29,004,845
2,595,000	Federal National Mortgage Association, Pool BS3163	1.75%	08/01/2030	2,303,324
19,880,000	Federal National Mortgage Association, Pool BS3192	2.03%	09/01/2036	15,884,066
24,000,000	Federal National Mortgage Association, Pool BS3222	1.91%	10/01/2031	20,871,434
16,125,000	Federal National Mortgage Association, Pool BS3314	1.83%	10/01/2033	13,647,740
21,000,000	Federal National Mortgage Association, Pool BS3345	2.16%	10/01/2036	17,381,447
48,402,000	Federal National Mortgage Association, Pool BS3363	1.97%	12/01/2035	39,254,073
25,042,000	Federal National Mortgage Association, Pool BS3426	1.76%	11/01/2031	21,200,097
12,048,000	Federal National Mortgage Association, Pool BS3431	1.83%	11/01/2033	10,128,049
6,536,000	Federal National Mortgage Association, Pool BS3434	1.83%	11/01/2033	5,494,433
32,694,000	Federal National Mortgage Association, Pool BS3442	2.12%	10/01/2036	26,421,740
49,716,000	Federal National Mortgage Association, Pool BS3458	1.98%	10/01/2033	42,881,377
11,900,000	Federal National Mortgage Association, Pool BS3514	2.08%	10/01/2033	10,125,070
43,652,000	Federal National Mortgage Association, Pool BS3833	2.09%	12/01/2033	37,658,164
7,339,000	Federal National Mortgage Association, Pool BS3955	2.30%	12/01/2036	6,045,174
46,000,000	Federal National Mortgage Association, Pool BS3974	1.94%	01/01/2032	40,184,979
43,600,000	Federal National Mortgage Association, Pool BS4020	1.91%	12/01/2031	38,086,387
21,200,000	Federal National Mortgage Association, Pool BS4110	2.13%	01/01/2034	18,390,949
48,972,000	Federal National Mortgage Association, Pool BS4111	1.98%	01/01/2032	43,044,258
46,000,000	Federal National Mortgage Association, Pool BS4125	2.32%	12/01/2031	42,338,784
21,024,000	Federal National Mortgage Association, Pool BS4177	1.94%	12/01/2031	18,503,190
69,300,000	Federal National Mortgage Association, Pool BS4200	2.05%	02/01/2032	61,143,190
12,500,000	Federal National Mortgage Association, Pool BS4213	2.46%	12/01/2036	10,640,005
18,199,000	Federal National Mortgage Association, Pool BS4225	2.36%	01/01/2037	15,186,350
20,000,000	Federal National Mortgage Association, Pool BS4273	1.93%	12/01/2031	17,550,203
33,675,000	Federal National Mortgage Association, Pool BS4276	2.03%	01/01/2032	29,742,590
43,878,000	Federal National Mortgage Association, Pool BS4296	1.80%	01/01/2032	37,812,501
51,025,000	Federal National Mortgage Association, Pool BS4306	1.92%	01/01/2032	43,840,050
60,975,000	Federal National Mortgage Association, Pool BS4328	1.88%	02/01/2032	52,985,476
19,170,000	Federal National Mortgage Association, Pool BS4330	1.92%	01/01/2034	16,174,207
30,761,000	Federal National Mortgage Association, Pool BS4333	1.89%	01/01/2032	26,397,489
12,000,000	Federal National Mortgage Association, Pool BS4334	2.01%	01/01/2034	10,039,763
18,847,427	Federal National Mortgage Association, Pool BS4359	1.99%	01/01/2032	16,710,321
21,800,000	Federal National Mortgage Association, Pool BS4360	2.14%	01/01/2037	17,540,001
94,206,915	Federal National Mortgage Association, Pool BS4383	2.07%	01/01/2032	84,108,644
69,169,000	Federal National Mortgage Association, Pool BS4410	1.93%	01/01/2032	60,401,825
53,950,000	Federal National Mortgage Association, Pool BS4453	1.96%	01/01/2032	46,593,893
51,688,000	Federal National Mortgage Association, Pool BS4524	2.02%	01/01/2032	44,828,663
199,100,687	Federal National Mortgage Association, Pool BS4654	2.39%	03/01/2032	182,134,016
41,850,000	Federal National Mortgage Association, Pool BS4736	2.00%	02/01/2032	36,176,434
24,500,000	Federal National Mortgage Association, Pool BS4737	2.00%	02/01/2032	21,178,557
20,155,000	Federal National Mortgage Association, Pool BS4951	2.63%	04/01/2032	18,448,077
369,829	Federal National Mortgage Association, Series 2002-70-QZ	5.50%	11/25/2032	393,214
530,426	Federal National Mortgage Association, Series 2002-75-ZG	5.50%	11/25/2032	555,374
7,740,023	Federal National Mortgage Association, Series 2003-129-ZT	5.50%	01/25/2034	8,159,651
1,363,601	Federal National Mortgage Association, Series 2003-29-ZL	5.00%	04/25/2033	1,422,454

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
642,920	Federal National Mortgage Association, Series 2003-64-ZG	5.50%	07/25/2033	675,055
5,311,370	Federal National Mortgage Association, Series 2003-84-PZ	5.00%	09/25/2033	5,528,995
6,199,840	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	6,559,596
1,077,058	Federal National Mortgage Association, Series 2004-46-PJ (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	03/25/2034	35,950
1,493,366	Federal National Mortgage Association, Series 2004-51-XP (-1 x 1 Month LIBOR USD + 7.70%, 7.70% Cap)	6.08% (f)(g)	07/25/2034	158,131
2,012,077	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	2,032,517
64,534	Federal National Mortgage Association, Series 2005-107-EG	4.50%	01/25/2026	64,972
285,830	Federal National Mortgage Association, Series 2005-37-ZK	4.50%	05/25/2035	292,969
2,638,684	Federal National Mortgage Association, Series 2005-87-SG (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	5.08% (f)(g)	10/25/2035	303,221
2,327,774	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	4.96% (f)(g)	10/25/2036	299,226
903,618	Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	4.70% (f)(g)	01/25/2037	118,037
328,245	Federal National Mortgage Association, Series 2006-16-HZ	5.50%	03/25/2036	344,881
3,763,512	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	5.13% (f)(g)	07/25/2036	313,834
374,354	Federal National Mortgage Association, Series 2006-93-SN (-1 x 1 Month LIBOR USD + 6.60%, 6.60% Cap)	4.98% (f)(g)	10/25/2036	25,380
4,806,523	Federal National Mortgage Association, Series 2007-109-VZ	5.00%	10/25/2035	5,017,314
531,619	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.63% (f)(g)	05/25/2037	48,410
3,621,438	Federal National Mortgage Association, Series 2007-14-PS (-1 x 1 Month LIBOR USD + 6.81%, 6.81% Cap)	5.19% (f)(g)	03/25/2037	350,751
1,754,087	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	4.82% (f)(g)	04/25/2037	210,686
197,655	Federal National Mortgage Association, Series 2007-30-SI (-1 x 1 Month LIBOR USD + 6.11%, 6.11% Cap)	4.49% (f)(g)	04/25/2037	18,543
1,622,557	Federal National Mortgage Association, Series 2007-32-SG (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.48% (f)(g)	04/25/2037	165,416
1,478,295	Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	5.00% (f)(g)	10/25/2036	182,781
2,208,723	Federal National Mortgage Association, Series 2007-60-VZ	6.00%	07/25/2037	2,373,913
1,393,515	Federal National Mortgage Association, Series 2007-71-GZ	6.00%	07/25/2047	1,396,197
1,892,980	Federal National Mortgage Association, Series 2007-75-ID (-1 x 1 Month LIBOR USD + 5.87%, 5.87% Cap)	4.25% (f)(g)	08/25/2037	213,656
209,867	Federal National Mortgage Association, Series 2007-9-SD (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	5.03% (f)(g)	03/25/2037	20,569
1,893,029	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	1,943,266
3,881,045	Federal National Mortgage Association, Series 2008-48-BE	5.00%	06/25/2034	4,037,126
366,475	Federal National Mortgage Association, Series 2008-48-SD (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	06/25/2037	24,385
303,877	Federal National Mortgage Association, Series 2008-53-LI (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.53% (f)(g)	07/25/2038	19,138
323,440	Federal National Mortgage Association, Series 2008-57-SE (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	02/25/2037	30,939
576,948	Federal National Mortgage Association, Series 2008-5-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.63% (f)(g)	02/25/2038	52,027

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
328,691	Federal National Mortgage Association, Series 2008-61-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	07/25/2038	28,542
231,076	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	07/25/2038	18,387
974,350	Federal National Mortgage Association, Series 2008-65-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	08/25/2038	110,619
166,734	Federal National Mortgage Association, Series 2008-81-LP	5.50%	09/25/2038	174,040
2,087,586	Federal National Mortgage Association, Series 2009-106-EZ	4.50%	01/25/2040	2,104,722
320,969	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.63% (f)(g)	01/25/2040	43,235
279,729	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	286,807
948,059	Federal National Mortgage Association, Series 2009-42-SI (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	06/25/2039	50,243
654,131	Federal National Mortgage Association, Series 2009-42-SX (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	06/25/2039	35,857
327,464	Federal National Mortgage Association, Series 2009-47-SA (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.48% (f)(g)	07/25/2039	27,402
241,258	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	4.33% (f)(g)	07/25/2039	26,886
2,621,410	Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	5.13% (f)(g)	07/25/2039	239,191
234,656	Federal National Mortgage Association, Series 2009-51-BZ	4.50%	07/25/2039	240,851
676,726	Federal National Mortgage Association, Series 2009-54-EZ	5.00%	07/25/2039	695,628
312,660	Federal National Mortgage Association, Series 2009-70-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	4.18% (f)(g)	09/25/2039	26,992
1,454,900	Federal National Mortgage Association, Series 2009-80-PM	4.50%	10/25/2039	1,401,316
1,435,463	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	1,459,511
6,272,213	Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap)	5.61% (f)(g)	01/25/2036	688,433
9,346,751	Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	5.13% (f)(g)	10/25/2039	1,386,550
530,653	Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	4.10% (f)(g)	04/25/2037	41,567
375,268	Federal National Mortgage Association, Series 2009-94-BC	5.00%	11/25/2039	375,820
7,730,441	Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap)	2.86% (f)(g)	09/25/2040	545,030
3,175,609	Federal National Mortgage Association, Series 2010-101-ZC	4.50%	09/25/2040	3,273,299
6,493,631	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	6,706,278
2,410,623	Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.73% (f)(g)	02/25/2040	282,908
675,825	Federal National Mortgage Association, Series 2010-10-ZA	4.50%	02/25/2040	678,537
738,914	Federal National Mortgage Association, Series 2010-111-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	4.33% (f)(g)	10/25/2050	58,539
1,072,146	Federal National Mortgage Association, Series 2010-116-Z	4.00%	10/25/2040	1,056,692
265,008	Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	2.88% (f)(g)	10/25/2040	17,017
816,629	Federal National Mortgage Association, Series 2010-120-KD	4.00%	10/25/2040	804,353
7,907,874	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	2.88% (f)(g)	10/25/2040	581,102
242,685	Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	43.32% (g)	11/25/2040	550,962

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
178,693	Federal National Mortgage Association, Series 2010-126-SX (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	11.81% (g)	11/25/2040	185,009
1,354,781	Federal National Mortgage Association, Series 2010-128-HZ	4.00%	11/25/2040	1,364,786
1,053,483	Federal National Mortgage Association, Series 2010-132-Z	4.50%	11/25/2040	1,035,363
88,008	Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	11.81% (g)	12/25/2040	89,200
4,784,802	Federal National Mortgage Association, Series 2010-142-AZ	4.00%	12/25/2040	4,815,164
2,738,349	Federal National Mortgage Association, Series 2010-148-SA (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	5.03% (f)(g)	01/25/2026	91,132
8,930,637	Federal National Mortgage Association, Series 2010-150-ZA	4.00%	01/25/2041	8,759,484
3,885,956	Federal National Mortgage Association, Series 2010-16-SA (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	3.83% (f)(g)	03/25/2040	365,663
1,511,938	Federal National Mortgage Association, Series 2010-21-DZ	5.00%	03/25/2040	1,580,499
666,468	Federal National Mortgage Association, Series 2010-21-KS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	3.33% (f)(g)	03/25/2040	24,515
68,796	Federal National Mortgage Association, Series 2010-2-GS (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	4.83% (f)(g)	12/25/2049	1,664
1,018,056	Federal National Mortgage Association, Series 2010-2-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.63% (f)(g)	02/25/2050	142,874
749,792	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	3.38% (f)(g)	04/25/2040	29,433
2,115,971	Federal National Mortgage Association, Series 2010-31-VZ	4.00%	04/25/2040	2,052,526
775,583	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	3.31% (f)(g)	04/25/2040	67,263
228,674	Federal National Mortgage Association, Series 2010-35-ES (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	4.83% (f)(g)	04/25/2040	920
139,010	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	4.83% (f)(g)	04/25/2040	10,884
569,583	Federal National Mortgage Association, Series 2010-46-MS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	3.33% (f)(g)	05/25/2040	70,676
3,918,729	Federal National Mortgage Association, Series 2010-49-ZW	4.50%	05/25/2040	3,767,066
1,136,678	Federal National Mortgage Association, Series 2010-4-SK (-1 x 1 Month LIBOR USD + 6.23%, 6.23% Cap)	4.61% (f)(g)	02/25/2040	112,155
315,016	Federal National Mortgage Association, Series 2010-58-ES (-3 x 1 Month LIBOR USD + 12.47%, 12.47% Cap)	8.30% (g)	06/25/2040	294,223
3,280,341	Federal National Mortgage Association, Series 2010-59-MS (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	4.15% (f)(g)	06/25/2040	358,439
3,708,542	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	3.38% (f)(g)	01/25/2040	299,612
246,009	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	256,856
208,383	Federal National Mortgage Association, Series 2010-61-EL	4.50%	06/25/2040	215,266
3,538,272	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	3,695,966
8,210,670	Federal National Mortgage Association, Series 2010-64-FC (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.12%	06/25/2040	8,222,165
9,907,904	Federal National Mortgage Association, Series 2010-76-ZK	4.50%	07/25/2040	10,226,363
2,532,623	Federal National Mortgage Association, Series 2010-79-CZ	4.00%	07/25/2040	2,500,935
8,581,760	Federal National Mortgage Association, Series 2010-79-VZ	4.50%	07/25/2040	8,865,179
978,883	Federal National Mortgage Association, Series 2010-84-ZC	4.50%	08/25/2040	1,011,755
1,957,762	Federal National Mortgage Association, Series 2010-84-ZD	4.50%	08/25/2040	2,023,505
2,878,583	Federal National Mortgage Association, Series 2010-84-ZG	4.50%	08/25/2040	2,974,856

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
225,867	Federal National Mortgage Association, Series 2010-90-SA (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	4.23% (f)(g)	08/25/2040	15,553
775,790	Federal National Mortgage Association, Series 2010-94-Z	4.50%	08/25/2040	801,459
4,510,071	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	19.69% (g)	09/25/2040	5,963,398
476,821	Federal National Mortgage Association, Series 2010-9-DS (-1 x 1 Month LIBOR USD + 5.30%, 0.50% Floor, 5.30% Cap)	3.68% (f)(g)	02/25/2040	36,990
15,191,540	Federal National Mortgage Association, Series 2011-106-LZ	3.50%	10/25/2041	15,081,659
520,021	Federal National Mortgage Association, Series 2011-110-LS (-2 x 1 Month LIBOR USD + 10.10%, 10.10% Cap)	7.98% (g)	11/25/2041	462,478
1,707,433	Federal National Mortgage Association, Series 2011-111-CZ	4.00%	11/25/2041	1,718,159
5,036,318	Federal National Mortgage Association, Series 2011-111-EZ	5.00%	11/25/2041	5,244,271
899,795	Federal National Mortgage Association, Series 2011-111-VZ	4.00%	11/25/2041	920,086
30,000,000	Federal National Mortgage Association, Series 2011-131-PB	4.50%	12/25/2041	31,044,798
10,881,159	Federal National Mortgage Association, Series 2011-16-AL	3.50%	03/25/2031	10,912,207
22,040,879	Federal National Mortgage Association, Series 2011-17-NY	3.50%	03/25/2031	22,104,537
406,623	Federal National Mortgage Association, Series 2011-17-SA (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	4.85% (f)(g)	03/25/2041	38,816
2,599,633	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	2,590,694
1,856,297	Federal National Mortgage Association, Series 2011-27-BS (-2 x 1 Month LIBOR USD + 9.00%, 9.00% Cap)	6.88% (g)	04/25/2041	1,670,989
23,128,486	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	23,194,675
3,519,264	Federal National Mortgage Association, Series 2011-2-GZ	4.00%	02/25/2041	3,565,847
8,111,797	Federal National Mortgage Association, Series 2011-32-ZG	4.00%	04/25/2041	7,861,748
1,399,130	Federal National Mortgage Association, Series 2011-36-VZ	4.50%	05/25/2041	1,357,552
3,975,372	Federal National Mortgage Association, Series 2011-37-Z	4.50%	05/25/2041	4,147,524
5,632,950	Federal National Mortgage Association, Series 2011-38-BZ	4.00%	05/25/2041	5,649,114
2,087,589	Federal National Mortgage Association, Series 2011-39-CB	3.00%	05/25/2026	2,080,269
3,925,633	Federal National Mortgage Association, Series 2011-39-ZD	4.00%	02/25/2041	3,981,434
1,714,496	Federal National Mortgage Association, Series 2011-40-LZ	4.50%	05/25/2041	1,774,417
2,039,589	Federal National Mortgage Association, Series 2011-42-MZ	4.50%	05/25/2041	2,106,006
13,123,935	Federal National Mortgage Association, Series 2011-45-ZA	4.00%	05/25/2031	13,097,506
3,520,182	Federal National Mortgage Association, Series 2011-45-ZB	4.50%	05/25/2041	3,371,660
10,960,502	Federal National Mortgage Association, Series 2011-51-FJ (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.07%	06/25/2041	10,951,008
787,524	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	802,682
3,806,029	Federal National Mortgage Association, Series 2011-60-EL	3.00%	07/25/2026	3,792,417
7,621,993	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	7,722,528
4,758,075	Federal National Mortgage Association, Series 2011-77-Z	3.50%	08/25/2041	4,492,045
32,331,804	Federal National Mortgage Association, Series 2011-99-CZ	4.50% (h)	10/25/2041	33,398,126
14,526,042	Federal National Mortgage Association, Series 2012-104-Z	3.50% (h)	09/25/2042	14,203,362
2,545,657	Federal National Mortgage Association, Series 2012-111-LB	3.50%	05/25/2041	2,493,689
14,961,982	Federal National Mortgage Association, Series 2012-111-MJ	4.00%	04/25/2042	14,853,058
18,913,808	Federal National Mortgage Association, Series 2012-122-DB	3.00%	11/25/2042	18,094,068
15,716,735	Federal National Mortgage Association, Series 2012-132-KH	1.75%	12/25/2032	14,726,139
15,925,821	Federal National Mortgage Association, Series 2012-144-PT	4.09% (c)	11/25/2049	16,245,149
5,095,137	Federal National Mortgage Association, Series 2012-14-BZ	4.00%	03/25/2042	5,146,457
27,861,817	Federal National Mortgage Association, Series 2012-15-PZ	4.00%	03/25/2042	27,860,527

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,713,058	Federal National Mortgage Association, Series 2012-20-ZT	3.50%	03/25/2042	11,211,704
39,908,916	Federal National Mortgage Association, Series 2012-30-DZ	4.00%	04/25/2042	39,912,779
21,099,232	Federal National Mortgage Association, Series 2012-31-Z	4.00%	04/25/2042	21,397,630
8,727,038	Federal National Mortgage Association, Series 2012-70-FY (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.07%	07/25/2042	8,709,093
31,824,912	Federal National Mortgage Association, Series 2012-74-Z	4.00%	07/25/2042	32,240,959
391,599	Federal National Mortgage Association, Series 2012-80-EA	2.00%	04/25/2042	382,739
21,956,911	Federal National Mortgage Association, Series 2012-86-ZC	3.50%	08/25/2042	21,714,490
37,423,553	Federal National Mortgage Association, Series 2012-96-VZ	3.50%	09/25/2042	37,083,347
8,727,682	Federal National Mortgage Association, Series 2012-98-BG	4.50%	08/25/2040	9,009,572
16,469,564	Federal National Mortgage Association, Series 2012-99-QE	3.00%	09/25/2042	15,663,600
12,111,312	Federal National Mortgage Association, Series 2013-100-PJ	3.00%	03/25/2043	11,846,332
23,217,958	Federal National Mortgage Association, Series 2013-130-ZE	3.00%	01/25/2044	21,708,649
26,012,589	Federal National Mortgage Association, Series 2013-133-ZT	3.00% (h)	01/25/2039	24,502,134
6,817,814	Federal National Mortgage Association, Series 2013-41-ZH	3.00% (h)	05/25/2033	6,450,332
5,692,246	Federal National Mortgage Association, Series 2013-51-HS (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.45% (g)	04/25/2043	4,655,572
994,109	Federal National Mortgage Association, Series 2013-58-SC (-2 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	3.56% (g)	06/25/2043	632,616
1,712,602	Federal National Mortgage Association, Series 2013-81-ZQ	3.00% (h)	08/25/2043	1,475,504
7,562,851	Federal National Mortgage Association, Series 2013-82-SH (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.43% (f)(g)	12/25/2042	720,157
26,621,786	Federal National Mortgage Association, Series 2014-12-GZ	3.50%	03/25/2044	26,129,477
15,613,073	Federal National Mortgage Association, Series 2014-21-GZ	3.00%	04/25/2044	14,644,927
32,588,795	Federal National Mortgage Association, Series 2014-37-ZY	2.50% (h)	07/25/2044	29,159,029
25,042,779	Federal National Mortgage Association, Series 2014-39-ZA	3.00%	07/25/2044	23,460,276
105,203	Federal National Mortgage Association, Series 2014-46-NZ	3.00%	06/25/2043	84,870
63,973,632	Federal National Mortgage Association, Series 2014-60-EZ	3.00% (h)	10/25/2044	59,489,202
45,158,088	Federal National Mortgage Association, Series 2014-61-ZV	3.00% (h)	10/25/2044	41,818,029
38,081,826	Federal National Mortgage Association, Series 2014-64-NZ	3.00% (h)	10/25/2044	35,334,546
13,409,307	Federal National Mortgage Association, Series 2014-67-DZ	3.00% (h)	10/25/2044	12,503,189
464,351	Federal National Mortgage Association, Series 2014-68-MA	3.00%	11/25/2040	463,702
42,867,411	Federal National Mortgage Association, Series 2014-68-MZ	3.00% (h)	11/25/2044	39,676,271
29,614,130	Federal National Mortgage Association, Series 2014-6-Z	2.50% (h)	02/25/2044	26,604,097
475,004	Federal National Mortgage Association, Series 2014-73-CQ	3.00%	06/25/2040	474,472
24,199,103	Federal National Mortgage Association, Series 2014-77-VZ	3.00% (h)	11/25/2044	22,498,444
1,766,441	Federal National Mortgage Association, Series 2014-82-YA	3.00%	04/25/2041	1,765,257
31,078,002	Federal National Mortgage Association, Series 2014-84-KZ	3.00% (h)	12/25/2044	28,813,773
7,359,516	Federal National Mortgage Association, Series 2014-95-NA	3.00%	04/25/2041	7,355,717
92,062,382	Federal National Mortgage Association, Series 2014-M11-1A	3.23% (c)	08/25/2024	91,542,874
7,506,133	Federal National Mortgage Association, Series 2015-11-A	3.00%	05/25/2034	7,438,260
10,529,914	Federal National Mortgage Association, Series 2015-21-G	3.00%	02/25/2042	10,505,915
5,947,645	Federal National Mortgage Association, Series 2015-42-CA	3.00%	03/25/2044	5,829,460
24,168,566	Federal National Mortgage Association, Series 2015-49-A	3.00%	03/25/2044	23,642,932
10,278,368	Federal National Mortgage Association, Series 2015-52-GZ	3.00% (h)	07/25/2045	9,579,763
7,313,086	Federal National Mortgage Association, Series 2015-88-AC	3.00%	04/25/2043	7,261,924
48,029,206	Federal National Mortgage Association, Series 2015-88-BA	3.00%	04/25/2044	47,084,740

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,503,314	Federal National Mortgage Association, Series 2015-8-AP	2.00%	03/25/2045	15,272,374
3,665,933	Federal National Mortgage Association, Series 2015-94-MA	3.00%	01/25/2046	3,453,822
16,180,193	Federal National Mortgage Association, Series 2016-2-JA	2.50%	02/25/2046	15,785,980
32,324,046	Federal National Mortgage Association, Series 2016-32-LA	3.00%	10/25/2044	31,667,512
20,641,180	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	19,672,795
3,793,048	Federal National Mortgage Association, Series 2016-74-PA	3.00%	12/25/2044	3,762,807
3,202,112	Federal National Mortgage Association, Series 2016-79-EP	3.00%	01/25/2044	3,170,638
8,931,119	Federal National Mortgage Association, Series 2016-81-PA	3.00%	02/25/2044	8,835,231
11,531,656	Federal National Mortgage Association, Series 2018-21-IO	3.00% (f)	04/25/2048	1,758,341
19,046,423	Federal National Mortgage Association, Series 2018-21-PO	0.00% (i)	04/25/2048	15,367,332
47,936,451	Federal National Mortgage Association, Series 2018-27-AO	0.00% (i)	05/25/2048	38,870,316
14,168,105	Federal National Mortgage Association, Series 2018-33-A	3.00%	05/25/2048	13,317,737
16,750,892	Federal National Mortgage Association, Series 2018-38-JB	3.00%	06/25/2048	16,039,200
35,818,070	Federal National Mortgage Association, Series 2018-7-CD	3.00%	02/25/2048	34,364,670
25,012,586	Federal National Mortgage Association, Series 2018-85-PO	0.00% (i)	12/25/2048	19,671,956
6,192,607	Federal National Mortgage Association, Series 2019-48-AZ	3.50%	09/25/2049	6,050,603
6,038,460	Federal National Mortgage Association, Series 2019-64-D	2.50%	11/25/2049	5,578,158
18,474,598	Federal National Mortgage Association, Series 2019-69-DS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (f)(g)	12/25/2049	2,201,413
46,359,770	Federal National Mortgage Association, Series 2019-78-ZB	3.00% (h)	01/25/2050	43,595,791
212,083,831	Federal National Mortgage Association, Series 2019-M16-X	1.29% (c)(f)	07/25/2031	14,977,721
466,419,849	Federal National Mortgage Association, Series 2019-M18-X	0.82% (c)(f)	08/25/2029	16,615,974
21,745,442	Federal National Mortgage Association, Series 2019-M24-2A1	2.46%	03/25/2031	20,933,506
252,006,056	Federal National Mortgage Association, Series 2019-M24-2XA	1.28% (c)(f)	03/25/2031	18,220,466
256,379,919	Federal National Mortgage Association, Series 2019-M24-XA	1.39% (c)(f)	03/25/2029	17,138,075
18,165,330	Federal National Mortgage Association, Series 2020-11-CL	3.00%	03/25/2050	17,059,519
15,525,747	Federal National Mortgage Association, Series 2020-13-HB	3.00%	03/25/2050	14,560,828
38,484,455	Federal National Mortgage Association, Series 2020-47-GL	2.00%	05/25/2046	35,594,419
11,151,108	Federal National Mortgage Association, Series 2020-51-AZ	2.00% (h)	07/25/2050	7,780,361
13,880,217	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.53% (f)(g)	08/25/2050	2,109,105
6,283,554	Federal National Mortgage Association, Series 2020-61-DC	1.50%	09/25/2060	5,438,140
77,807,180	Federal National Mortgage Association, Series 2020-62-JD	1.25%	09/25/2050	64,270,123
20,664,867	Federal National Mortgage Association, Series 2020-70-IK	3.50% (f)	10/25/2050	3,887,324
372,316,310	Federal National Mortgage Association, Series 2020-M10-X2	1.84% (c)(f)	12/25/2030	38,443,148
241,095,742	Federal National Mortgage Association, Series 2020-M10-X8	0.77% (c)(f)	12/25/2027	6,875,062
89,388,407	Federal National Mortgage Association, Series 2020-M13-X2	1.40% (c)(f)	09/25/2030	6,206,979
569,096,947	Federal National Mortgage Association, Series 2020-M15-X1	1.62% (c)(f)	09/25/2031	47,210,234
19,185,666	Federal National Mortgage Association, Series 2020-M17-X1	1.46% (c)(f)	01/25/2028	996,333
134,443,801	Federal National Mortgage Association, Series 2020-M27-X1	0.96% (c)(f)	03/25/2031	6,333,190
168,653,888	Federal National Mortgage Association, Series 2020-M54-X	1.63% (c)(f)	12/25/2033	15,302,709
53,412,308	Federal National Mortgage Association, Series 2020-M7-X2	1.33% (c)(f)	03/25/2031	4,017,722
20,892,645	Federal National Mortgage Association, Series 2021-13-AK	2.00%	01/25/2049	19,194,465
7,244,801	Federal National Mortgage Association, Series 2021-1-PA	1.00%	11/25/2050	5,994,403
16,829,361	Federal National Mortgage Association, Series 2021-21-DK	2.00%	07/25/2043	15,286,666
17,024,541	Federal National Mortgage Association, Series 2021-29-BA	1.25%	05/25/2041	15,436,063

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,619,764	Federal National Mortgage Association, Series 2021-29-CG	1.25%	05/25/2041	4,169,421
33,700,687	Federal National Mortgage Association, Series 2021-58-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 2.65% Cap)	1.72% (f)(g)	09/25/2051	999,043
6,320,507	Federal National Mortgage Association, Series 2021-61-KZ	2.50% (h)	09/25/2051	4,361,373
92,889,915	Federal National Mortgage Association, Series 2021-70-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	2.82% (f)(g)	10/25/2049	9,895,126
11,314,445	Federal National Mortgage Association, Series 2021-M12-2A1	2.20% (c)	05/25/2033	10,536,398
973,439,512	Federal National Mortgage Association, Series 2021-M14-X	1.06% (c)(f)	10/25/2031	47,729,297
184,325,113	Federal National Mortgage Association, Series 2021-M3-X2	1.09% (c)(f)	08/25/2033	11,453,170
23,289,595	Federal National Mortgage Association, Series 2021-M5-A1	1.51% (c)	01/25/2033	21,321,524
82,495,243	Federal National Mortgage Association, Series 2022-3-EZ	2.00% (h)	01/25/2052	53,801,937
56,040,517	Federal National Mortgage Association, Series 2022-3-NZ	2.00% (h)	02/25/2052	37,130,895
81,428,655	Federal National Mortgage Association, Series 2022-3-Z	2.00% (h)	02/25/2052	54,738,947
19,920,840	Federal National Mortgage Association, Series 2022-4-LG	3.00%	02/25/2052	19,378,519
719,951,081	Federal National Mortgage Association, Series 2022-M2-X	0.48% (c)(f)	01/25/2032	20,994,350
26,392,949	Federal National Mortgage Association, Series 2022-M4-A1X	2.55% (c)	05/25/2030	25,319,743
3,395,308	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	3.83% (f)(g)	11/25/2039	341,406
34,077,050	Federal National Mortgage Association, Series 412-A3	3.00%	08/25/2042	31,849,934
30,830,804	Government National Mortgage Association, Series 2021-125 IO	3.00%	06/20/2051	4,538,208
100,000,000	Government National Mortgage Association, Series 2022-73 IO	0.56% (c)	07/16/2064	6,032,390
255,057,907	Government National Mortgage Association, Series 2021-65 IO	0.88% (c)	08/16/2063	18,692,684
31,029,023	Government National Mortgage Association Pass-Thru, Pool 785310	2.50%	02/20/2051	28,444,969
47,520,149	Government National Mortgage Association Pass-Thru, Pool 785346	2.00%	03/20/2051	41,617,462
14,591,805	Government National Mortgage Association Pass-Thru, Pool 785350	2.00%	01/20/2051	12,806,397
29,176,721	Government National Mortgage Association Pass-Thru, Pool 785374	2.50%	03/20/2051	26,653,807
101,534,079	Government National Mortgage Association Pass-Thru, Pool 785401	2.50%	10/20/2050	92,172,268
143,525,991	Government National Mortgage Association Pass-Thru, Pool 785412	2.50%	03/20/2051	130,365,400
32,357,641	Government National Mortgage Association Pass-Thru, Pool 785595	2.50%	03/20/2051	29,496,967
61,251,173	Government National Mortgage Association Pass-Thru, Pool 785609	2.50%	08/20/2051	55,739,178
15,756,442	Government National Mortgage Association Pass-Thru, Pool 785638	2.50%	08/20/2051	14,334,851
35,074,039	Government National Mortgage Association Pass-Thru, Pool 785639	2.50%	08/20/2051	31,883,767
14,445,203	Government National Mortgage Association Pass-Thru, Pool 785680	2.50%	10/20/2051	13,123,805
11,230,135	Government National Mortgage Association Pass-Thru, Pool CB2017	2.50%	03/20/2051	10,210,276
10,885,252	Government National Mortgage Association Pass-Thru, Pool CB4182	2.50%	03/20/2051	9,897,147

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,947,670	Government National Mortgage Association Pass-Thru, Pool CB5487	2.50%	03/20/2051	2,669,335
9,662,566	Government National Mortgage Association Pass-Thru, Pool CB9135	2.50%	04/20/2051	8,785,239
675,642	Government National Mortgage Association Pass-Thru, Pool MA2511	3.50%	01/20/2045	653,410
12,456,798	Government National Mortgage Association Pass-Thru, Pool MA7255	2.50%	03/20/2051	11,448,853
5,785,959	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	5.50% (f)(g)	08/20/2033	461,239
2,384,090	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	2,466,964
1,400,457	Government National Mortgage Association, Series 2004-49-Z	6.00%	06/20/2034	1,483,624
2,620,089	Government National Mortgage Association, Series 2004-83-CS (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	4.48% (f)(g)	10/20/2034	229,562
653,994	Government National Mortgage Association, Series 2005-21-Z	5.00%	03/20/2035	684,641
7,109,094	Government National Mortgage Association, Series 2005-39-ZB	5.00%	07/20/2034	7,424,708
502,167	Government National Mortgage Association, Series 2006-24-CX (-7 x 1 Month LIBOR USD + 39.97%, 39.97% Cap)	28.27% (g)	05/20/2036	625,561
2,720,466	Government National Mortgage Association, Series 2007-26-SJ (-1 x 1 Month LIBOR USD + 4.69%, 4.69% Cap)	3.09% (f)(g)	04/20/2037	128,259
2,597,640	Government National Mortgage Association, Series 2008-2-SM (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	4.99% (f)(g)	01/16/2038	313,141
4,634,527	Government National Mortgage Association, Series 2008-42-AI (-1 x 1 Month LIBOR USD + 7.69%, 7.69% Cap)	6.18% (f)(g)	05/16/2038	780,693
1,668,761	Government National Mortgage Association, Series 2008-43-SH (-1 x 1 Month LIBOR USD + 6.34%, 6.34% Cap)	4.74% (f)(g)	05/20/2038	89,795
1,878,897	Government National Mortgage Association, Series 2008-51-SC (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.65% (f)(g)	06/20/2038	183,097
1,493,707	Government National Mortgage Association, Series 2008-51-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.74% (f)(g)	06/16/2038	153,922
557,009	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.45% (f)(g)	09/20/2038	31,008
972,289	Government National Mortgage Association, Series 2008-83-SD (-1 x 1 Month LIBOR USD + 6.56%, 6.56% Cap)	5.05% (f)(g)	11/16/2036	77,355
3,761,905	Government National Mortgage Association, Series 2009-106-VZ	4.50%	11/20/2039	3,830,513
3,251,590	Government National Mortgage Association, Series 2009-10-NS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	5.14% (f)(g)	02/16/2039	405,219
738,402	Government National Mortgage Association, Series 2009-24-SN (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.50% (f)(g)	09/20/2038	37,555
2,255,147	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	2,296,336
12,209,781	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	12,418,593
8,781	Government National Mortgage Association, Series 2009-41-ZQ	4.50% (h)	06/16/2039	8,931
1,546,183	Government National Mortgage Association, Series 2009-48-Z	5.00%	06/16/2039	1,580,363
173,325	Government National Mortgage Association, Series 2009-50-KP	4.50%	06/20/2039	175,357
996,413	Government National Mortgage Association, Series 2009-69-TS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	4.69% (f)(g)	04/16/2039	69,363
1,729,736	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	1,761,340
893,792	Government National Mortgage Association, Series 2009-87-IG (-1 x 1 Month LIBOR USD + 6.74%, 6.74% Cap)	5.14% (f)(g)	03/20/2037	31,006
9,570,562	Government National Mortgage Association, Series 2010-106-PS (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.45% (f)(g)	03/20/2040	520,212

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,323,733	Government National Mortgage Association, Series 2010-1-SA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	4.24% (f)(g)	01/16/2040	338,618
3,067,617	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	3,136,875
24,936,888	Government National Mortgage Association, Series 2010-26-QS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.65% (f)(g)	02/20/2040	3,262,174
2,178,306	Government National Mortgage Association, Series 2010-42-AY	5.00%	11/20/2039	2,286,155
2,065,542	Government National Mortgage Association, Series 2010-42-ES (-1 x 1 Month LIBOR USD + 5.68%, 5.68% Cap)	4.08% (f)(g)	04/20/2040	226,096
652,030	Government National Mortgage Association, Series 2010-61-AS (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	4.95% (f)(g)	09/20/2039	57,354
6,551,770	Government National Mortgage Association, Series 2010-62-SB (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	4.15% (f)(g)	05/20/2040	659,880
7,246,985	Government National Mortgage Association, Series 2010-62-ZG	5.50%	05/16/2040	7,694,034
3,182,337	Government National Mortgage Association, Series 2011-18-SN (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	6.31% (g)	12/20/2040	2,815,974
3,185,463	Government National Mortgage Association, Series 2011-18-YS (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	6.31% (g)	12/20/2040	2,787,700
911,920	Government National Mortgage Association, Series 2011-69-OC	0.00% (i)	05/20/2041	784,407
9,137,010	Government National Mortgage Association, Series 2011-69-SB (-1 x 1 Month LIBOR USD + 5.35%, 5.35% Cap)	3.75% (f)(g)	05/20/2041	897,454
8,987,234	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	9,176,091
3,501,969	Government National Mortgage Association, Series 2011-72-AS (-1 x 1 Month LIBOR USD + 5.38%, 5.38% Cap)	3.78% (f)(g)	05/20/2041	334,889
2,975,158	Government National Mortgage Association, Series 2011-72-SK (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.55% (f)(g)	05/20/2041	372,414
9,111,081	Government National Mortgage Association, Series 2013-116-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.55% (f)(g)	08/20/2043	1,124,010
13,834,468	Government National Mortgage Association, Series 2013-136-CS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	4.69% (f)(g)	09/16/2043	1,507,026
21,020,377	Government National Mortgage Association, Series 2013-182-WZ	2.50% (h)	12/20/2043	19,846,483
64,796,404	Government National Mortgage Association, Series 2013-182-ZW	2.50% (h)	12/20/2043	61,530,626
5,272,080	Government National Mortgage Association, Series 2013-186-SG (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.74% (f)(g)	02/16/2043	395,862
6,238,172	Government National Mortgage Association, Series 2013-26-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.65% (f)(g)	02/20/2043	866,873
5,193,602	Government National Mortgage Association, Series 2013-34-PL	3.00%	03/20/2042	5,152,277
10,874,442	Government National Mortgage Association, Series 2014-163-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	4.00% (f)(g)	11/20/2044	1,154,623
11,780,266	Government National Mortgage Association, Series 2014-167-SA (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	4.00% (f)(g)	11/20/2044	1,279,881
19,771,289	Government National Mortgage Association, Series 2014-21-SE (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	3.95% (f)(g)	02/20/2044	2,027,840
12,132,349	Government National Mortgage Association, Series 2014-39-SK (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	4.60% (f)(g)	03/20/2044	1,621,317
13,085,618	Government National Mortgage Association, Series 2014-59-DS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.74% (f)(g)	04/16/2044	1,583,344
12,253,479	Government National Mortgage Association, Series 2016-108-SM (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.50% (f)(g)	08/20/2046	1,881,694
12,650,291	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	5.43% (f)(g)	08/20/2050	2,156,403

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
174,900,272	Government National Mortgage Association, Series 2020-140-ES (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	09/20/2050	29,415,375
45,099,331	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.75% (f)(g)	09/20/2050	7,382,188
20,119,309	Government National Mortgage Association, Series 2020-146-KI	2.50% (f)	10/20/2050	2,694,303
42,029,012	Government National Mortgage Association, Series 2020-148-JL	1.00%	10/20/2050	34,258,999
23,039,582	Government National Mortgage Association, Series 2020-151-MI	2.50% (f)	10/20/2050	2,968,897
68,562,203	Government National Mortgage Association, Series 2020-152-IO	0.60% (c)(f)	12/16/2062	4,001,283
12,998,427	Government National Mortgage Association, Series 2020-160-IM	2.50% (f)	10/20/2050	1,666,417
42,189,596	Government National Mortgage Association, Series 2020-162-QS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	10/20/2050	6,612,198
60,668,250	Government National Mortgage Association, Series 2020-166-SM (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	11/20/2050	8,974,133
17,408,936	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	11/20/2050	2,488,409
31,628,307	Government National Mortgage Association, Series 2020-167-YK	1.20%	11/20/2050	26,134,075
44,350,066	Government National Mortgage Association, Series 2020-175-SC (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	11/20/2050	7,693,969
35,896,361	Government National Mortgage Association, Series 2020-181-SA (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	12/20/2050	5,394,688
6,418,728	Government National Mortgage Association, Series 2020-188-DI	2.50% (f)	12/20/2050	995,386
32,301,836	Government National Mortgage Association, Series 2020-188-GI	2.00% (f)	12/20/2050	3,721,914
43,095,073	Government National Mortgage Association, Series 2020-188-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	12/20/2050	6,438,628
44,775,077	Government National Mortgage Association, Series 2020-195-IX	1.17% (c)(f)	12/16/2062	3,758,863
20,858,079	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.55% (f)(g)	07/20/2050	3,085,340
130,696,309	Government National Mortgage Association, Series 2021-100-IO	0.96% (c)(f)	06/16/2063	10,047,135
135,889,910	Government National Mortgage Association, Series 2021-110-IO	0.88% (c)(f)	11/16/2063	10,275,506
29,319,518	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 2.60% Cap)	1.00% (f)(g)	06/20/2051	637,028
26,023,966	Government National Mortgage Association, Series 2021-117-IJ	3.50% (f)	06/20/2051	3,055,305
20,751,244	Government National Mortgage Association, Series 2021-117-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	07/20/2051	2,601,249
135,625,580	Government National Mortgage Association, Series 2021-122-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	1.83% (f)(g)	07/20/2051	2,453,724
251,233,026	Government National Mortgage Association, Series 2021-12-IO	0.97% (c)(f)	03/16/2063	18,870,841
95,704,090	Government National Mortgage Association, Series 2021-135-SK (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	08/20/2051	13,596,738
74,379,391	Government National Mortgage Association, Series 2021-136-EI	3.00% (f)	08/20/2051	11,482,921
45,995,505	Government National Mortgage Association, Series 2021-138-IL	3.00% (f)	08/20/2051	7,058,144
75,164,539	Government National Mortgage Association, Series 2021-138-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	2.98% (f)(g)	08/20/2051	2,349,433
18,795,854	Government National Mortgage Association, Series 2021-139-BI	3.50% (f)	08/20/2051	2,244,293
115,957,341	Government National Mortgage Association, Series 2021-143-IO	0.98% (c)(f)	10/16/2063	8,889,220
88,197,852	Government National Mortgage Association, Series 2021-144-IO	0.82% (c)(f)	04/16/2063	6,231,610
70,504,783	Government National Mortgage Association, Series 2021-151-IO	0.92% (c)(f)	04/16/2063	5,381,806
34,173,023	Government National Mortgage Association, Series 2021-155-IE	3.00% (f)	09/20/2051	5,138,474
99,992,700	Government National Mortgage Association, Series 2021-155-KI	4.00% (f)	09/20/2051	16,617,377
44,796,501	Government National Mortgage Association, Series 2021-155-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.20%, 3.20% Cap)	2.43% (f)(g)	09/20/2051	1,281,220

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
46,459,271	Government National Mortgage Association, Series 2021-155-SG (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	09/20/2051	7,632,970
72,125,625	Government National Mortgage Association, Series 2021-158-IV	2.50% (f)	09/20/2051	11,504,571
90,232,386	Government National Mortgage Association, Series 2021-160-SQ (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 3.00% Cap)	1.88% (f)(g)	09/20/2051	1,658,760
42,217,433	Government National Mortgage Association, Series 2021-160-WI	2.50% (f)	09/20/2051	5,454,210
50,668,544	Government National Mortgage Association, Series 2021-160-XI	3.00% (f)	09/20/2051	7,773,690
96,383,655	Government National Mortgage Association, Series 2021-161-UI	3.00% (f)	09/20/2051	15,292,221
15,930,672	Government National Mortgage Association, Series 2021-170-IO	0.99% (c)(f)	05/16/2063	1,279,751
61,302,431	Government National Mortgage Association, Series 2021-175-IU	2.50% (f)	09/20/2051	8,306,896
55,781,351	Government National Mortgage Association, Series 2021-176-TI	4.00% (f)	10/20/2051	7,454,190
141,682,448	Government National Mortgage Association, Series 2021-177-IA	2.50% (f)	10/20/2051	19,894,525
63,894,759	Government National Mortgage Association, Series 2021-180-IO	0.90% (c)(f)	11/16/2063	5,035,028
74,755,204	Government National Mortgage Association, Series 2021-184-IO	0.90% (c)(f)	12/16/2061	5,652,996
31,813,989	Government National Mortgage Association, Series 2021-188-IA	3.00% (f)	10/20/2051	4,703,084
54,018,436	Government National Mortgage Association, Series 2021-191-CI	2.50% (f)	10/20/2051	8,220,515
33,328,207	Government National Mortgage Association, Series 2021-192-AI	3.00% (f)	10/20/2051	5,224,633
144,816,294	Government National Mortgage Association, Series 2021-193-SW (-1 x Secured Overnight Financing Rate 30 Day Average + 2.55%, 2.55% Cap)	1.78% (f)(g)	11/20/2051	2,827,480
83,720,664	Government National Mortgage Association, Series 2021-196-IO	2.50% (f)	11/20/2051	12,083,755
94,803,246	Government National Mortgage Association, Series 2021-1-EI	2.00% (f)	01/20/2051	10,089,341
93,929,801	Government National Mortgage Association, Series 2021-200-IO	0.89% (c)(f)	11/16/2063	7,358,263
29,154,591	Government National Mortgage Association, Series 2021-205-DI	2.50% (f)	11/20/2051	3,929,150
193,450,177	Government National Mortgage Association, Series 2021-208-IO	0.75% (c)(f)	06/16/2064	12,978,147
35,568,027	Government National Mortgage Association, Series 2021-20-IO	1.14% (c)(f)	08/16/2062	2,941,255
188,679,518	Government National Mortgage Association, Series 2021-210-IO	0.99% (c)(f)	05/16/2062	14,927,022
53,971,080	Government National Mortgage Association, Series 2021-211-IO	0.97% (c)(f)	01/16/2063	4,247,697
39,119,498	Government National Mortgage Association, Series 2021-213-IH	3.00% (f)	12/20/2051	6,247,834
10,551,610	Government National Mortgage Association, Series 2021-226-TI	2.50% (f)	12/20/2051	1,606,305
240,338,052	Government National Mortgage Association, Series 2021-22-IO	0.97% (c)(f)	05/16/2063	18,415,350
36,463,183	Government National Mortgage Association, Series 2021-24-YD	1.20%	02/20/2051	30,120,211
13,208,319	Government National Mortgage Association, Series 2021-25-EI	2.50% (f)	02/20/2051	1,668,409
65,114,337	Government National Mortgage Association, Series 2021-2-IO	0.88% (c)(f)	06/16/2063	4,626,445
24,765,177	Government National Mortgage Association, Series 2021-30-IB	2.50% (f)	02/20/2051	3,895,399
28,954,906	Government National Mortgage Association, Series 2021-35-IO	0.99% (c)(f)	12/16/2062	2,294,624
34,573,028	Government National Mortgage Association, Series 2021-40-IO	0.82% (c)(f)	02/16/2063	2,439,452
627,920,840	Government National Mortgage Association, Series 2021-45-IO	0.82% (c)(f)	04/16/2063	42,486,066
25,033,713	Government National Mortgage Association, Series 2021-52-IO	0.72% (c)(f)	04/16/2063	1,630,120
213,206,084	Government National Mortgage Association, Series 2021-60-IO	0.82% (c)(f)	05/16/2063	14,536,561
186,236,019	Government National Mortgage Association, Series 2021-70-IO	0.72% (c)(f)	04/16/2063	13,233,485
168,420,535	Government National Mortgage Association, Series 2021-71-IO	0.87% (c)(f)	10/16/2062	12,033,832
164,969,248	Government National Mortgage Association, Series 2021-72-IO	0.57% (c)(f)	01/16/2061	9,183,624
114,723,556	Government National Mortgage Association, Series 2021-77-SJ (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	2.15% (f)(g)	05/20/2051	7,175,477
14,046,490	Government National Mortgage Association, Series 2021-78-IC	4.00% (f)	05/20/2051	2,137,769
106,651,431	Government National Mortgage Association, Series 2021-7-KI	2.50% (f)	01/20/2051	14,183,169
61,772,453	Government National Mortgage Association, Series 2021-7-MI	2.50% (f)	01/20/2051	9,653,725
61,153,926	Government National Mortgage Association, Series 2021-80-IO	0.90% (c)(f)	12/16/2062	4,787,472

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
322,528,514	Government National Mortgage Association, Series 2021-85-IO	0.68% (c)(f)	03/16/2063	20,351,646
58,732,149	Government National Mortgage Association, Series 2021-87-ET	2.00%	05/20/2051	53,753,436
52,906,188	Government National Mortgage Association, Series 2021-96-TS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	2.48% (f)(g)	06/20/2051	1,813,783
39,410,739	Government National Mortgage Association, Series 2021-97-SH (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	2.15% (f)(g)	06/20/2051	2,479,921
33,219,703	Government National Mortgage Association, Series 2021-98-SB (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	06/20/2051	4,462,751
81,543,955	Government National Mortgage Association, Series 2021-98-ST (-1 x Secured Overnight Financing Rate 30 Day Average + 2.73%, 2.73% Cap)	1.96% (f)(g)	03/20/2051	1,790,151
10,772,291	Government National Mortgage Association, Series 2021-98-SW (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (f)(g)	06/20/2051	1,442,051
42,822,205	Government National Mortgage Association, Series 2021-99-IO	0.59% (c)(f)	05/16/2061	2,420,495
69,249,244	Government National Mortgage Association, Series 2021-9-AI	2.00% (f)	01/20/2051	9,021,175
118,289,701	Government National Mortgage Association, Series 2022-14-IO	0.66% (c)(f)	12/01/2061	7,233,758
77,168,554	Government National Mortgage Association, Series 2022-21-IO	0.78% (c)(f)	10/16/2063	5,575,459
28,342,191	Government National Mortgage Association, Series 2022-24-DC	2.00%	11/20/2034	26,418,975
149,130,360	Government National Mortgage Association, Series 2022-27-IO	0.74% (c)(f)	03/16/2064	10,011,643
96,062,867	Government National Mortgage Association, Series 2022-35-IO	0.55% (c)(f)	10/16/2063	5,905,839
427,949,824	Government National Mortgage Association, Series 2022-39-IO	0.62% (c)(f)	01/16/2064	28,545,280
126,166,839	Government National Mortgage Association, Series 2022-42-IO	0.67% (c)(f)	12/16/2063	8,075,208
68,307,662	Government National Mortgage Association, Series 2022-49-IO	0.76% (c)(f)	03/16/2064	4,614,770
129,196,897	Government National Mortgage Association, Series 2022-54-IO	0.59% (c)(f)	10/16/2063	7,559,982
80,866,936	Government National Mortgage Association, Series 2022-62-IO	0.62% (c)(f)	06/16/2064	5,000,399
214,604,433	Government National Mortgage Association, Series 2022-71-IO	0.55% (c)(f)	06/16/2064	11,480,972
129,826,926	Government National Mortgage Association, Series 2022-86-IO	0.53% (c)(f)	10/16/2063	7,196,631
98,932,432	Government National Mortgage Association, Series 2022-8-IO	0.83% (c)(f)	09/16/2063	7,427,432
67,440,249	Government National Mortgage Association, Series 2022-9-EI	3.00% (f)	01/20/2052	9,978,965
10,000,000	Seasoned Credit Risk Transfer Trust, Series 2020-2-MT	2.00%	11/25/2059	8,029,738
18,525,058	Seasoned Credit Risk Transfer Trust, Series 2020-2-MT	2.00%	11/25/2059	16,622,073
Total US Government and Agency Mortgage Backed Obligations (Cost \$17,520,266,124)				16,010,175,667
US Government and Agency Obligations - 7.0%				
54,900,000	Tennessee Valley Authority	4.25%	09/15/2065	55,212,971
1,360,000,000	United States Treasury Notes	2.38%	05/15/2051	1,148,615,622
1,525,000,000	United States Treasury Notes	2.88%	05/15/2052	1,440,767,570
Total US Government and Agency Obligations (Cost \$2,870,190,838)				2,644,596,163
Short Term Investments - 4.4%				
554,254,425	First American Government Obligations Fund - Class U	1.31% (j)		554,254,425
554,254,425	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (j)		554,254,425
554,254,426	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (j)		554,254,426
Total Short Term Investments (Cost \$1,662,763,276)				1,662,763,276
Total Investments - 99.6% (Cost \$42,143,031,210)				37,877,891,981
Other Assets in Excess of Liabilities - 0.4%				152,912,095
NET ASSETS - 100.0%				\$ 38,030,804,076

- (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) 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) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (h) 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) Principal only security
- (j) Seven-day yield as of period end
- (k) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
- (l) 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:

US Government and Agency Mortgage Backed Obligations	42.1%
Non-Agency Residential Collateralized Mortgage Obligations	27.2%
Non-Agency Commercial Mortgage Backed Obligations	9.7%
US Government and Agency Obligations	7.0%
Asset Backed Obligations	5.7%
Short Term Investments	4.4%
Collateralized Loan Obligations	3.5%
Other Assets and Liabilities	0.4%
	<u>100.0%</u>

DoubleLine Core Fixed Income Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 4.6%				
5,220,390	AASET Ltd., Series 2019-2-A	3.38% (b)	10/16/2039	4,057,167
3,398,019	AASET Ltd., Series 2021-2A-B	3.54% (b)	01/15/2047	2,927,523
9,068,927	Business Jet Securities LLC, Series 2020-1A-A	2.98% (b)	11/15/2035	8,610,738
22,429,836	Carbon Level Mitigation Trust, Series 2021-5-CERT	0.61% (b)	10/13/2051	17,425,537
7,565,941	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	6,969,919
2,014,802	Castlelake Aircraft Securitization Trust, Series 2018-1-A	4.13% (b)	06/15/2043	1,809,522
4,933,812	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (b)	04/15/2039	4,437,041
9,979,040	Castlelake Aircraft Structured Trust, Series 2021-1A-A	3.47% (b)	01/15/2046	8,906,073
1,631,500	CLI Funding LLC, Series 2020-1A-A	2.08% (b)	09/18/2045	1,460,296
3,000,000	Diamond Infrastructure Funding LLC, Series 2021-1A-C	3.48% (b)	04/15/2049	2,561,854
7,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	6,597,480
8,500,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (b)	02/15/2028	7,936,096
3,114,857	GAIA Aviation Ltd., Series 2019-1-A	3.97% (b)(n)	12/15/2044	2,839,905
6,790,685	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	6,163,946
1,791,885	HERO Funding Trust, Series 2016-1A-A	4.05% (b)	09/20/2041	1,785,345
12,813,333	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (b)	11/15/2039	10,996,607
14,749,660	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (b)	02/28/2051	13,028,377
2,373,554	JOL Air Ltd., Series 2019-1-A	3.97% (b)	04/15/2044	2,137,644
14,000,000	LendingPoint Asset Securitization Trust, Series 2021-A-C	2.75% (b)	12/15/2028	13,293,046
11,903,344	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (b)	10/15/2039	10,653,838
1,174,283	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (b)	06/22/2043	1,134,170
1,720,167	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (b)	09/20/2040	1,597,325
7,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (b)	02/18/2042	7,491,185
5,826,919	NP SPE LLC, Series 2016-1A-A1	4.16% (b)	04/20/2046	5,674,331
5,000,000	NP SPE LLC, Series 2019-1A-A2	3.24% (b)	09/20/2049	4,359,813
16,953,815	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (b)	01/25/2029	16,073,254
4,047,539	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (b)	06/15/2044	3,732,463
19,500,000	Primrose Funding LLC, Series 2019-1A-A2	4.48% (b)	07/30/2049	18,496,345
3,912,687	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (b)	03/15/2040	3,438,067
4,987,500	SEB Funding LLC, Series 2021-1A-A2	4.97% (b)	01/30/2052	4,572,704
2,437,500	SERVPRO Master Issuer LLC, Series 2019-1A-A2	3.88% (b)	10/25/2049	2,281,516
4,173,702	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (b)	10/15/2042	3,762,317
12,388,049	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (b)	08/15/2030	12,080,776
75,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (b)(d)(o)	08/15/2030	2,637,452
10,444,394	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (b)(c)	05/25/2030	10,443,224
16,348,749	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (b)(c)	03/15/2047	15,127,268
13,994,843	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (b)(c)	02/15/2047	13,901,176
5,000,000	SoFi Professional Loan Program, Series 2017-B-BFX	3.70% (b)(c)	05/25/2040	4,907,205
2,000,000	SoFi Professional Loan Program, Series 2017-C-C	4.21% (b)(c)	07/25/2040	1,963,447
3,000,000	Stack Infrastructure Issuer LLC, Series 2019-2A-A2	3.08% (b)	10/25/2044	2,886,876
2,068,686	START Ireland, Series 2019-1-A	4.09% (b)	03/15/2044	1,919,710

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,210,634	Start Ltd., Series 2018-1-A	4.09% (b)	05/15/2043	2,962,622
4,337,515	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (b)	07/20/2048	4,110,190
5,149,911	Sunnova Helios Sol Issuer LLC, Series 2020-1A-A	3.35% (b)	02/01/2055	4,582,222
4,664,236	Sunrun Atlas Issuer LLC, Series 2019-2-A	3.61% (b)	02/01/2055	4,239,270
6,960,970	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (b)	07/15/2027	6,931,407
2,793,787	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	12.99% (b)(c)	07/15/2027	2,723,417
10,774,677	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	9.82% (b)(c)	08/15/2027	10,442,407
4,624,498	Upstart Pass-Through Trust, Series 2021-ST2-A	2.50% (b)	04/20/2027	4,441,771
1,065,472	Upstart Securitization Trust, Series 2020-2-A	2.31% (b)	11/20/2030	1,039,083
17,250,000	Upstart Securitization Trust, Series 2021-2-C	3.61% (b)	06/20/2031	15,982,851
1,633,317	Upstart Securitization Trust, Series 2021-3-A	0.83% (b)	07/20/2031	1,586,435
5,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (b)	07/20/2031	4,610,726
6,000,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (b)	07/20/2031	5,503,130
12,450,000	Upstart Securitization Trust, Series 2021-4-B	1.84% (b)	09/20/2031	11,280,960
15,550,000	Upstart Securitization Trust, Series 2021-4-C	3.19% (b)	09/20/2031	13,929,298
4,500,000	US Auto Funding LLC, Series 2021-1A-C	2.20% (b)	05/15/2026	4,211,041
8,000,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (b)	09/15/2045	6,977,874
5,000,000	CANON, Series 2021-0001	3.50% (d)	11/05/2023	4,950,000
11,288,627	Vivint Solar Financing LLC, Series 2020-1A-A	2.21% (b)	07/31/2051	9,548,272
11,392,856	WAVE LLC, Series 2019-1-A	3.60% (b)	09/15/2044	9,313,386
Total Asset Backed Obligations (Cost \$435,378,556)				402,444,940

Bank Loans - 4.4%

1,315,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.81%	04/20/2028	1,257,936
2,524,354	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	5.32%	02/27/2025	2,391,195
1,839,485	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	02/16/2027	1,694,166
766,150	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	5.92%	02/16/2027	725,291
677,083	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	6.05%	02/16/2028	640,409
3,185,925	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/23/2027	2,928,407
426,775	Aegion Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	6.27%	05/17/2028	391,566
2,660,000	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	4.84%	07/31/2028	2,430,575
850,000	Air Canada, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	08/11/2028	784,125
1,268,571	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	04/22/2024	1,130,614
	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan			
487,094	(3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.52%	10/08/2027	464,415
4,920	(1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.75%	10/08/2027	4,691
1,728,046	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.87%	05/09/2025	1,639,484

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
868,438	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.92%	11/05/2027	810,469
3,186,918	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.12%	05/12/2028	2,927,980
1,536,682	Almonde, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.72%	06/13/2024	1,389,498
450,000	Almonde, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 1.00% Floor)	5.89%	06/16/2025	390,215
277,200	Alpha 3 B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	03/17/2028	265,534
2,119,358	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.25%	08/17/2028	2,021,338
845,630	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	5.38%	04/22/2026	715,191
1,214,757	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.74%	02/01/2027	1,160,099
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
253,800	(3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.60%	02/15/2029	242,380
286,200	(6 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	4.78%	02/15/2029	273,323
911,400	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.40%	01/29/2027	806,589
443,623	American Airlines, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.00%)	2.84%	12/15/2023	430,427
927,675	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	10/20/2028	879,436
1,003,400	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	5.38%	03/03/2028	864,600
1,350,621	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.92%	02/22/2028	1,280,092
465,000	Apex Tool Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	6.53%	02/08/2029	410,944
2,487,667	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	5.25%	09/19/2024	2,393,857
1,260,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.50%, 0.75% Floor)	7.75%	09/19/2025	1,222,988
1,071,900	APX Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.00%	07/10/2028	1,015,207
2,156,985	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/06/2027	1,973,641
653,175	Arctic Glacier U.S.A., Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	03/20/2024	576,721
944,786	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.50%	03/06/2025	752,824
134,919	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	03/06/2025	107,369
3,024,800	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/11/2028	2,801,721
490,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	6.81%	12/10/2029	450,800
2,494,792	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	02/12/2027	2,343,545

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
593,513	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	5.03%	02/12/2027	554,934
1,322,358	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	6.31%	10/25/2028	1,155,959
894,785	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 8.88%, 0.75% Floor)	10.53%	10/25/2029	832,150
1,025,873	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	12/23/2026	932,908
295,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	6.92%	01/31/2028	253,331
2,130,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	6.92%	01/19/2029	1,820,085
1,898,261	Athenahealth Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	5.01%	02/15/2029	1,753,528
1,604,656	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.62%	05/08/2028	1,331,865
1,047,606	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.57%	12/15/2027	798,799
571,851	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.35%	07/17/2028	506,803
1,735,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	7.94%	12/10/2029	1,552,825
1,590,000	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	4.55%	05/10/2027	1,485,855
803,474	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	5.03%	11/02/2026	768,322
209,475	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.63%, 0.50% Floor)	6.25%	06/11/2026	197,430
1,877,479	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	5.05%	06/16/2025	1,779,699
2,747,250	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.00%	06/05/2028	2,589,283
1,838,695	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	10/02/2025	1,717,654
	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan			
8,024	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.50%	06/21/2024	6,982
160,477	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	139,640
192,572	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.43%	06/21/2024	167,568
441,311	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.43%	06/21/2024	384,011
972,872	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.77%	06/28/2024	435,010
1,148,165	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	08/01/2025	1,088,667
230,000	Brown Group Holding LLC	5.44% (e)	06/09/2029	221,278
217,817	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	06/07/2028	207,131
817,550	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.57%	11/30/2027	775,655
1,719,845	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	07/21/2025	1,662,015
213,950	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	08/12/2026	203,520

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
607,600	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.88%	06/30/2025	567,195
2,407,900	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)	6.13%	10/18/2028	2,167,110
2,646,613	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	01/29/2027	2,338,945
2,123,950	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	4.58%	10/22/2026	2,035,541
2,125,423	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/14/2026	1,923,508
885,000	Central Parent, Inc.	1.69% (e)	06/09/2029	838,984
2,357,752	Change Healthcare Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.56%	03/01/2024	2,300,883
1,159,175	Chariot Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/03/2028	1,050,983
1,049,604	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	02/01/2027	1,003,311
1,244,250	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	12/01/2027	1,175,039
1,458,975	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.75%	09/29/2028	1,383,838
376,217	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	4.88%	11/22/2028	358,488
1,362,511	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.74%	08/21/2026	1,177,550
949,814	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	5.00%	09/18/2024	878,920
1,830,000	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.88%	04/13/2029	1,715,625
1,565,116	CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	12/17/2026	1,446,496
3,160,705	CNT Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.69%	11/08/2027	3,008,265
145,136	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	5.06%	05/15/2028	139,149
1,556,100	Compass Power Generation, LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.89%	04/16/2029	1,493,856
1,592,963	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.00%	05/17/2028	1,340,741
654,925	Connect Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.17%	12/11/2026	604,578
1,007,063	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	05/13/2027	957,344
1,598,328	Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)	5.01%	02/10/2028	1,430,503
3,190,888	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.19%	06/02/2028	2,673,964
1,900,238	Cornerstone Building Brands, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	10/16/2028	1,705,463
2,303,360	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	11/23/2027	2,032,715

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
512,775	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.57%	01/15/2026	478,486
438,596	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	03/17/2025	414,747
1,305,041	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.64%	05/01/2024	1,234,784
2,115,629	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	10/16/2026	2,027,978
1,055,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	8.06%	02/19/2029	986,425
2,792,695	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	5.28%	04/09/2027	2,622,522
1,370,132	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.84%	12/01/2027	1,244,258
275,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor)	9.34%	12/01/2028	240,625
227,430	DexKo Global, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.76%	10/04/2028	210,088
1,194,008	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.76%	10/04/2028	1,102,964
2,328,976	DG Investment Intermediate Holdings, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	03/31/2028	2,182,693
250,000	DG Investment Intermediate Holdings, Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	8.42%	03/19/2029	242,500
2,517,350	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.99%	09/29/2028	2,334,842
712,481	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	4.43%	08/24/2026	173,368
1,999,653	DIRECTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	6.67%	08/02/2027	1,846,770
474,049	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	04/06/2026	438,496
881,732	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	04/06/2026	815,602
2,666,600	EAB Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.74%	08/16/2028	2,515,937
1,142,138	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	11/23/2028	1,069,612
935,997	Edgewater Generation, LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	12/12/2025	801,564
649,581	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	6.50%	03/31/2026	617,102
807,765	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.01%	02/06/2025	761,318
873,402	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	6.39%	07/28/2028	820,998
547,368	Element Materials Technology Group, Inc.	5.94% (e)	04/12/2029	526,672
544,201	Endo Luxembourg Finance Company SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	6.69%	03/27/2028	418,118
1,572,753	Endurance International Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.62%	02/10/2028	1,418,096
1,704,637	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	10/10/2025	580,003

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
118,489	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.17%	02/04/2027	109,775
481,363	Everi Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.75%	08/03/2028	462,784
1,011,175	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	4.23%	05/01/2026	970,855
901,561	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	12/02/2024	865,498
811,777	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	4.08%	12/15/2027	785,395
1,351,613	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.53%	01/29/2029	1,250,248
1,679,657	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.06%	03/31/2025	1,594,473
1,201,988	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.67%	12/18/2028	1,117,848
1,127,777	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	01/29/2027	1,084,882
269,376	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.98%	07/21/2028	241,260
726,116	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.98%	07/21/2028	650,328
494,162	Foresight Energy, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 8.00%, 1.50% Floor)	10.25% (d)	06/30/2027	490,110
1,187,033	Freeport LNG Investments, LLLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.56%	12/21/2028	1,032,718
2,640,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.90%	10/30/2026	2,455,200
905,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	5.75%	02/01/2029	834,863
1,357,408	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	6.13%	02/19/2026	1,316,007
653,410	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	6.75%	09/29/2028	635,712
595,369	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	5.92%	03/14/2025	555,495
1,413,475	Global Medical Response, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	1,318,511
2,648,250	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.99%	04/28/2028	2,513,189
1,565,955	Grab Holdings, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	1,436,763
2,433,047	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	6.31%	09/30/2026	2,303,792
1,906,084	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	03/06/2028	1,743,590
2,686,066	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	5.67%	12/01/2027	2,575,937
384,000	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.75% Floor)	6.04%	06/16/2028	354,240
1,320,025	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.80%	10/12/2028	1,207,823

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	Gulf Finance LLC, Senior Secured First Lien Term Loan			
464,857	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	7.87%	08/25/2026	347,192
273,012	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	8.42%	08/25/2026	203,907
2,733,834	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.64%	04/30/2025	2,565,703
2,154,286	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	5.95%	03/13/2028	1,986,251
2,100,938	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	5.35%	05/23/2025	1,894,343
1,394,463	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	5.10%	04/21/2028	1,303,822
1,079,100	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	3.38%	03/15/2028	1,045,044
2,765,000	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	4.84%	02/26/2029	2,390,439
2,050,646	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	07/01/2024	1,984,287
619,663	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.92%	07/07/2025	610,368
694,617	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	672,861
999,768	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	05/01/2026	931,453
309,225	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	11/06/2028	295,118
1,860,338	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.44%	10/27/2028	1,770,818
1,953,217	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	4.92%	02/01/2029	1,796,608
2,465,100	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	7.00%	03/31/2028	2,280,994
1,012,008	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	01/02/2026	971,841
1,554,439	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.85%	12/01/2027	1,343,299
2,494,800	Jazz Pharmaceuticals, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	05/05/2028	2,386,426
1,592,963	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.96%	07/07/2028	1,127,021
1,971,602	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.38%	03/24/2026	1,858,235
1,397,825	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	5.03%	12/11/2026	1,260,489
945,250	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	09/22/2028	895,034
852,863	Kraton Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	5.11%	03/15/2029	814,484
1,891,644	Kronos Acquisition Holdings Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	12/22/2026	1,725,180
774,150	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 0.75% Floor)	7.38%	05/08/2028	693,832
240,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.50%, 0.75% Floor)	10.38%	04/30/2029	234,000

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,040,660	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	12/17/2027	858,061
431,315	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.92%	03/24/2025	418,109
770,862	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.35%	08/31/2027	595,491
1,075,689	Lucid Energy Group Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.87%	11/22/2028	1,064,744
2,109,184	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.31%	03/15/2027	1,945,058
1,406,118	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	06/30/2027	1,303,422
1,549,350	Madison IAQ LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	4.52%	06/21/2028	1,415,393
360,853	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	3.85%	10/19/2027	343,713
875,821	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	08/29/2025	837,504
2,736,000	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	5.63%	05/04/2028	2,537,640
1,595,000	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.15%	03/01/2029	1,456,769
2,134,328	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	08/31/2026	1,936,903
2,693,250	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	10/23/2028	2,505,988
543,619	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	4.75%	03/02/2026	521,026
1,072,794	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	07/21/2028	1,001,276
543,534	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	6.50%	04/14/2028	451,434
3,152,457	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	6.25%	10/01/2027	2,989,917
1,085,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	7.31%	06/21/2027	1,074,693
2,236,640	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.38%	03/27/2026	2,122,940
1,349,800	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	5.63%	10/20/2028	1,281,466
1,599,664	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	05/14/2026	1,516,682
2,167,863	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	5.35%	10/16/2028	1,980,884
220,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%, 0.50% Floor)	8.10%	10/15/2029	207,728
1,447,725	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.69%	08/28/2028	1,373,529
499,852	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	10/19/2026	481,983
525,150	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	3.74%	08/28/2026	511,144

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
808,715	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	10/20/2025	755,857
1,084,550	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.06%	11/09/2028	1,013,376
2,813,793	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.88%	11/16/2027	2,673,103
2,322,429	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	4.63%	06/02/2028	2,241,388
1,074,600	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.71%	10/05/2028	1,025,351
330,000	Osmosis Buyer Limited, Senior Secured First Lien	5.49% (e)	07/30/2028	300,851
386,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	10/24/2025	362,358
3,171,298	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.00%	11/30/2027	3,006,787
2,670,437	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.44%	03/06/2028	2,453,477
1,100,239	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.99%	10/28/2027	1,041,101
2,661,723	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.22%	12/28/2027	2,195,921
1,767,282	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	6.00%	03/31/2027	1,645,782
461,152	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	05/29/2026	442,962
2,656,650	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	5.92%	12/15/2028	2,407,031
	Pediatric Associates Holding Company LLC, Senior Secured First Lien Delayed-Draw Term Loan			
64,313	(6 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/29/2028	60,293
27,563	(1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/29/2028	25,840
1,212,750	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	5.08%	12/29/2028	1,136,953
455,000	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	4.28%	05/03/2029	437,655
3,115,020	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	02/01/2028	2,933,679
655,000	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	3.65%	04/20/2029	632,894
3,166,075	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	2,989,566
1,209,012	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	02/14/2025	1,143,520
1,288,700	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.69%	06/23/2025	1,219,271
2,109,713	Phoenix Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.31%	11/15/2028	1,986,822
2,118,328	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.81%	03/03/2025	1,609,929
489,041	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	01/21/2028	466,320
1,841,967	Playa Resorts Holding BV, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.42%	04/29/2024	1,745,070

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,180,000	PMHC, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.29%	04/23/2029	1,912,045
2,578,341	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.67%	03/31/2028	2,405,592
582,625	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.94%	12/29/2027	552,521
1,597,890	Polar US Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.00%	10/15/2025	1,466,064
2,510,462	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.06%	06/02/2028	2,327,111
435,600	PQ Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.74%	06/09/2028	417,224
173,064	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	167,644
661,586	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.42%	03/11/2026	621,004
1,584,375	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	07/31/2026	1,502,186
	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan			
609,438	(1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.12%	10/02/2028	551,925
609,438	(1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.97%	10/02/2028	551,925
	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan			
137,500	(3 Month LIBOR USD + 6.75%, 0.50% Floor)	7.72%	09/21/2029	122,032
137,500	(1 Month LIBOR USD + 6.75%, 0.50% Floor)	7.87%	09/21/2029	122,032
2,648,891	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.67%	01/29/2025	2,472,302
1,452,700	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.82%	08/31/2028	1,353,866
1,624,827	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	02/12/2027	1,470,468
545,000	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	06/11/2028	515,434
1,276,575	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.92%	09/25/2026	1,190,170
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
1,024,495	(1 Month LIBOR USD + 4.25%)	5.89%	07/09/2025	923,839
872,718	(1 Month LIBOR USD + 4.25%)	5.85%	07/09/2025	786,974
551,130	Redstone Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.93%	04/27/2028	477,647
1,876,491	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.81%	11/14/2025	1,756,133
2,031,840	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	05/30/2025	1,930,248
640,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	8.67%	05/29/2026	598,134
711,000	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.94%	02/17/2028	642,346
110,237	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	28,111
1,339,875	Restoration Hardware, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	10/20/2028	1,181,609

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
765,590	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	02/22/2024	727,670
341,569	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/17/2027	320,436
544,481	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/17/2027	510,794
1,390,950	Savage Enterprises LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.90%	09/15/2028	1,329,234
885,000	Scientific Games Holdings LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	4.18%	04/04/2029	821,758
880,000	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	4.36%	04/16/2029	838,015
1,442,943	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	6.75%	11/01/2024	1,321,202
1,154,695	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	09/30/2026	1,056,546
937,044	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	04/17/2026	903,498
1,133,986	Skillsoft Finance, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.19%	07/14/2028	1,059,710
905,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.81%	10/20/2027	901,606
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
394,051	(1 Month LIBOR USD + 2.50%)	4.17%	01/23/2025	370,408
1,013,274	(3 Month LIBOR USD + 2.50%)	4.17%	01/23/2025	952,478
2,433,089	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.50%	10/07/2027	2,276,471
1,849,698	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/05/2027	1,763,373
1,871,313	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	5.61%	03/06/2028	1,728,157
3,195,850	SRS Distribution, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	06/02/2028	2,959,357
856,828	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	6.29%	04/16/2026	749,129
905,018	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	3.26%	07/21/2026	863,323
449,708	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.00%	10/01/2026	417,745
2,258,921	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.17%	03/05/2027	2,129,033
1,292,437	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.94%	08/07/2028	1,114,727
3,177,038	SWF Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	5.60%	10/06/2028	2,623,709
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
445,974	(3 Month LIBOR USD + 3.00%)	5.25%	05/29/2026	419,216
464,557	(3 Month LIBOR USD + 3.00%)	4.57%	05/29/2026	436,683
947,695	(3 Month LIBOR USD + 3.00%)	4.24%	05/29/2026	890,834

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
792,925	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.42%	02/06/2024	708,577
821,700	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.92%	04/06/2028	770,344
588,821	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	12/07/2026	414,383
860,386	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	4.53%	08/31/2028	817,367
12,165	TGP Holdings LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.92%	06/29/2028	10,369
369,043	TGP Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.31%	06/29/2028	314,563
394,013	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	4.75%	01/18/2029	369,387
1,131,718	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	04/07/2028	1,050,376
1,260,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	8.42%	07/20/2026	1,160,775
9,582	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.39%	07/14/2028	8,995
500,040	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.39%	07/14/2028	469,412
155,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	8.31%	03/03/2028	152,946
818,813	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	06/01/2028	738,024
2,051,566	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	5.88%	03/28/2025	1,887,871
2,451,664	TK Elevator Midco GMBH, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	07/30/2027	2,303,044
917,352	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.92%	12/01/2028	876,837
1,139,222	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	01/25/2024	1,021,740
1,197,101	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.51%	02/28/2025	1,187,374
276,369	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	6.01%	05/29/2026	215,828
	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan			
23,474	(3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.38%	09/27/2024	22,457
1,150,212	(6 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.95%	09/27/2024	1,100,373
2,032,399	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	03/03/2028	1,897,570
24,025	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	6.25%	09/15/2028	22,607
269,454	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	6.25%	09/15/2028	253,557
2,583,286	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	5.75%	03/31/2028	2,296,361
1,050,782	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.69%	05/01/2025	1,014,777
2,097,231	Uber Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.07%	04/04/2025	2,020,451

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
62,995	Uber Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.07%	02/25/2027	60,615
93,353	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	05/04/2026	88,475
2,848,086	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.21%	05/04/2026	2,675,876
395,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.50% Floor)	6.21%	05/03/2027	367,548
610,193	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	08/27/2025	594,746
2,700,905	United Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.39%	04/21/2028	2,521,983
490,877	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.89%	10/22/2025	474,310
326,625	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	07/01/2026	321,494
275,000	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	6.25%	06/25/2029	262,853
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan			
1,181,118	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.74%	10/28/2024	1,122,800
1,279,544	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	10/28/2024	1,216,367
3,155,032	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	08/27/2025	3,028,831
729,488	Viad Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.50% Floor)	6.67%	07/31/2028	689,366
888,288	Victoria's Secret Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.54%	08/02/2028	850,535
2,439,340	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.06%	02/26/2027	2,302,127
12,751	VT Topco, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.90%	08/01/2025	12,337
344,188	VT Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	08/01/2025	335,153
626,850	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	3.88%	12/15/2028	601,776
1,685,926	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	02/05/2026	1,570,549
705,949	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	669,416
2,099,735	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.76%	08/17/2028	2,044,617
1,268,625	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	08/03/2028	1,192,704
1,329,950	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	6.10%	05/11/2028	1,107,656
1,806,750	WIN Waste Innovations Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	5.00%	03/24/2028	1,721,381
2,656,650	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	6.50%	07/26/2028	2,427,248
692,145	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	03/09/2027	640,791

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,039,733	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.56%	11/01/2028	1,002,448
3,164,674	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	09/30/2026	2,989,146
850,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.82%	04/28/2028	795,082
Total Bank Loans (Cost \$416,013,463)				386,497,422
Collateralized Loan Obligations - 4.0%				
1,000,000	AIMCO Ltd., Series 2018-AA-D (3 Month LIBOR USD + 2.55%)	3.59% (b)	04/17/2031	916,021
3,500,000	AIMCO Ltd., Series 2020-11A-AR (3 Month LIBOR USD + 1.13%, 1.13% Floor)	2.17% (b)	10/17/2034	3,385,355
5,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.37% (b)	10/15/2034	4,846,500
1,000,000	Apidos, Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	3.64% (b)	04/15/2031	882,375
1,500,000	Apidos, Series 2015-20A-CR (3 Month LIBOR USD + 2.95%)	3.99% (b)	07/16/2031	1,395,698
5,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	5.20% (b)	05/28/2030	4,802,961
3,400,000	Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	3.66% (b)	01/20/2031	3,017,296
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.28% (b)	07/25/2034	471,137
1,000,000	Bain Capital Credit Ltd., Series 2022-3A-D (Secured Overnight Financing Rate 3 Month + 3.70%, 3.70% Floor)	4.84% (b)	07/17/2035	944,925
5,000,000	Barings Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	4.01% (b)	10/20/2030	4,624,123
3,250,000	Barings Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)	4.64% (b)	07/18/2029	3,158,296
2,000,000	Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%)	3.64% (b)	04/15/2031	1,765,624
5,100,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	3.96% (b)	07/20/2029	4,705,768
2,000,000	Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.94% (b)	10/15/2030	1,885,755
3,000,000	Barings Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	4.69% (b)	04/15/2036	2,885,672
2,250,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.44% (b)	04/15/2036	2,094,547
5,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	4.24% (b)	10/15/2036	4,733,614
1,000,000	Barings Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	4.19% (b)	07/15/2034	935,794
4,000,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	3.66% (b)	04/20/2031	3,508,924
2,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.51% (b)	11/15/2030	1,775,000
2,400,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	4.06% (b)	10/20/2030	2,111,135
1,000,000	Buckhorn Park Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.14% (b)	07/18/2034	931,809
4,500,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	4.04% (b)	07/15/2030	4,299,990
2,750,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	4.04% (b)	01/30/2031	2,486,153
3,000,000	Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%)	3.84% (b)	07/15/2031	2,794,086

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,500,000	Canyon Capital Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.04% (b)	07/15/2030	1,443,726
4,000,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.94% (b)	07/15/2031	3,568,382
2,500,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.14% (b)	04/15/2034	2,316,504
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.09% (b)	07/15/2034	929,324
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-3A-DRR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	4.36% (b)	07/20/2034	4,759,502
2,500,000	Carlyle Global Market Strategies Ltd., Series 2016-4A-CR (3 Month LIBOR USD + 2.80%, 2.80% Floor)	3.86% (b)	10/20/2027	2,316,708
9,000,000	Carlyle Global Market Strategies Ltd., Series 2021-9A-D (3 Month LIBOR USD + 3.20%, 3.20% Floor)	4.26% (b)	10/20/2034	8,524,853
6,000,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	3.68% (b)	01/20/2035	5,707,500
5,000,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	4.48% (b)	01/20/2035	4,803,092
5,000,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.06% (b)	04/20/2034	4,634,672
4,500,000	CIFC Funding Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.50%)	4.60% (b)	04/23/2029	4,311,157
1,000,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	3.89% (b)	07/18/2031	943,744
9,500,000	Columbia Cent Ltd., Series 2018-27A-DR (3 Month LIBOR USD + 3.83%, 3.83% Floor)	5.01% (b)	01/25/2035	8,765,158
3,250,000	Cook Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.60%)	3.64% (b)	04/17/2030	2,872,172
2,000,000	Dryden Ltd., Series 2018-57A-D (3 Month LIBOR USD + 2.55%, 2.55% Floor)	3.96% (b)	05/15/2031	1,748,509
3,000,000	Dryden Senior Loan Fund, Series 2015-40A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.51% (b)	08/15/2031	2,791,783
2,006,000	Dryden Senior Loan Fund, Series 2016-42A-DR (3 Month LIBOR USD + 2.93%)	3.97% (b)	07/15/2030	1,820,849
2,200,000	Dryden Senior Loan Fund, Series 2016-43A-DR3 (3 Month LIBOR USD + 3.25%, 3.25% Floor)	4.31% (b)	04/20/2034	2,088,043
2,250,000	Fillmore Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.94% (b)	07/15/2030	2,083,390
2,000,000	Gilbert Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.95%)	3.99% (b)	10/15/2030	1,910,714
4,000,000	Gilbert Park Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.40%)	7.44% (b)	10/15/2030	3,612,819
7,000,000	GoldenTree Loan Management Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	3.91% (b)	04/20/2030	6,591,483
3,500,000	Goldentree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD + 2.40%)	3.44% (b)	01/18/2031	3,269,447
2,000,000	Grippen Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.30%)	4.36% (b)	01/20/2030	1,907,744
1,500,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	4.79% (b)	10/22/2025	1,411,103
5,000,000	Hayfin Ltd., Series 2018-9A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	3.04% (b)	04/28/2031	4,825,272
1,000,000	Hayfin Ltd., Series 2019-1A-B1R (3 Month LIBOR USD + 1.85%, 1.85% Floor)	3.09% (b)	04/28/2031	965,685

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,481,500	Highbridge Loan Management Ltd., Series 4A-2014-A2R (3 Month LIBOR USD + 1.50%)	2.74% (b)	01/28/2030	1,425,710
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.04% (b)	10/15/2030	1,361,213
2,500,000	HPS Loan Management Ltd., Series 8A-2016-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.96% (b)	07/20/2030	2,215,321
4,000,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	3.81% (b)	07/20/2031	3,602,904
2,000,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	4.49% (b)	07/15/2027	1,965,622
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	3.86% (b)	10/20/2027	1,931,808
2,000,000	LCM LP, Series 25A-D (3 Month LIBOR USD + 3.45%)	4.51% (b)	07/20/2030	1,723,109
3,250,000	LCM LP, Series 28A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	4.01% (b)	10/20/2030	2,939,777
4,000,000	LCM LP, Series 30A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.06% (b)	04/20/2031	3,677,755
4,000,000	Madison Park Funding Ltd., Series 2014-14A-DRR (3 Month LIBOR USD + 2.95%, 2.95% Floor)	4.09% (b)	10/22/2030	3,770,662
5,000,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	4.05% (b)	10/21/2030	4,777,259
3,750,000	Madison Park Funding Ltd., Series 2019-34A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	4.53% (b)	04/25/2032	3,582,116
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	4.29% (b)	01/22/2035	942,542
4,000,000	Magnetite Ltd., Series 2015-14RA-D (3 Month LIBOR USD + 2.85%)	3.89% (b)	10/18/2031	3,771,031
1,500,000	Magnetite Ltd., Series 2016-18A-DR (3 Month LIBOR USD + 2.70%)	4.11% (b)	11/15/2028	1,399,541
2,000,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.23% (b)	01/25/2035	1,870,043
1,000,000	Magnetite Ltd., Series 2021-31A-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.04% (b)	07/15/2034	935,210
1,000,000	Magnetite Ltd., Series 2021-31A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	7.04% (b)	07/15/2034	843,837
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.11% (b)	10/20/2030	931,410
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2014-18A-CR2 (3 Month LIBOR USD + 3.00%)	4.10% (b)	10/21/2030	1,818,621
2,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-29A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.14% (b)	10/19/2031	2,316,316
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-DR (3 Month LIBOR USD + 2.70%, 2.70% Floor)	3.74% (b)	01/20/2032	1,868,499
6,000,000	Oak Hill Credit Partners Ltd., Series 2014-10RA-D1R (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.11% (b)	04/20/2034	5,540,047
5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.94% (b)	07/15/2029	5,073,033
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.04% (b)	07/17/2030	1,821,351
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (3 Month LIBOR USD + 2.50%)	3.68% (b)	01/25/2031	1,736,855
2,250,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	4.16% (b)	02/14/2031	2,054,965
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD + 5.45%, 5.45% Floor)	6.59% (b)	01/22/2030	2,001,523

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.95%)	3.99% (b)	07/15/2030	9,078,729
5,460,000	Octagon Investment Partners Ltd., Series 2017-1A-CR (3 Month LIBOR USD + 3.30%)	4.36% (b)	03/17/2030	5,127,361
1,760,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	7.26% (b)	03/17/2030	1,572,350
1,500,000	Octagon Investment Partners Ltd., Series 2018-18A-C (3 Month LIBOR USD + 2.70%)	3.74% (b)	04/16/2031	1,342,500
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	4.03% (b)	07/25/2030	2,258,579
3,500,000	Octagon Investment Partners Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	4.41% (b)	01/20/2035	3,231,242
1,000,000	Octagon Investment Partners Ltd., Series 2020-5A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.44% (b)	01/15/2033	946,638
1,000,000	OHA Credit Funding Ltd., Series 2016-13A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	4.30% (b)	10/25/2034	940,233
2,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.11% (b)	10/20/2030	1,899,323
5,000,000	Race Point Ltd., Series 2013-8A-DR2 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	4.98% (b)	02/20/2030	4,837,521
3,500,000	Sound Point Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	4.91% (b)	10/20/2028	3,392,558
9,000,000	Sound Point Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	4.83% (b)	01/23/2029	8,747,149
7,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	4.34% (b)	07/15/2034	6,314,263
7,000,000	Sound Point Ltd., Series 2019-3A-DR (3 Month LIBOR USD + 3.50%, 3.50% Floor)	4.68% (b)	10/25/2034	6,317,553
2,000,000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	4.41% (b)	07/20/2034	1,808,981
4,000,000	Sound Point Ltd., Series 2020-3A-D (3 Month LIBOR USD + 3.65%, 3.65% Floor)	4.83% (b)	01/25/2032	3,618,275
1,250,000	Sound Point Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	4.43% (b)	10/25/2034	1,120,098
1,000,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.58% (b)	10/25/2034	884,828
10,000,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	3.64% (b)	01/15/2030	8,817,413
3,000,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.09% (b)	10/15/2031	2,836,500
2,500,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	3.69% (b)	04/15/2028	2,422,025
2,250,000	THL Credit Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.04% (b)	07/18/2031	2,049,131
1,000,000	THL Credit Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	6.79% (b)	01/15/2031	828,905
4,000,000	THL Credit Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.54% (b)	10/22/2031	3,667,225
3,000,000	THL Credit Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	4.76% (b)	04/18/2036	2,786,978
5,000,000	THL Credit Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	4.89% (b)	04/15/2035	4,700,593
4,000,000	THL Credit Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.94% (b)	07/15/2030	3,701,768

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,500,000	THL Credit Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	4.04% (b)	07/15/2030	2,324,282
3,000,000	THL Credit Wind River Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	4.01% (b)	01/20/2031	2,810,449
10,000,000	Trimaran CAVU LLC, Series 2021-3A-D (3 Month LIBOR USD + 3.78%, 3.78% Floor)	4.82% (b)	01/18/2035	9,799,897
1,000,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)	3.96% (b)	04/20/2031	896,449
2,000,000	Venture Ltd., Series 2013-14A-BRR (3 Month LIBOR USD + 1.55%, 1.55% Floor)	3.15% (b)	08/28/2029	1,946,121
2,000,000	Venture Ltd., Series 2014-18A-BR (3 Month LIBOR USD + 1.65%)	2.69% (b)	10/15/2029	1,943,537
1,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor)	4.29% (b)	04/15/2032	938,614
3,000,000	Voya Ltd., Series 2014-1A-CR2 (3 Month LIBOR USD + 2.80%)	3.84% (b)	04/18/2031	2,665,255
3,000,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	4.21% (b)	04/20/2034	2,809,934
4,000,000	Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	3.79% (b)	07/15/2031	3,504,047
5,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	2.23% (b)	07/20/2032	4,857,500
Total Collateralized Loan Obligations (Cost \$380,021,298)				353,924,777
Foreign Corporate Bonds - 6.8%				
1,440,000	Adani International Container Terminal Private Ltd.	3.00% (b)	02/16/2031	1,223,346
3,072,000	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	2,609,806
1,000,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	921,259
214,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	199,442
1,700,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	1,504,846
700,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	546,704
20,285,000	AerCap Global Aviation Trust	3.40%	10/29/2033	16,042,516
4,500,000	AES Andres B.V.	5.70% (b)	05/04/2028	3,841,478
650,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	476,830
3,200,000	AI Candelaria Spain S.A.	5.75% (b)	06/15/2033	2,347,469
800,000	Altice Financing S.A.	5.00% (b)	01/15/2028	646,892
1,305,000	Altice France Holding S.A.	6.00% (b)	02/15/2028	928,710
2,100,000	Altice France Holding S.A.	5.13% (b)	07/15/2029	1,592,104
1,660,000	Altice France Holding S.A.	5.50% (b)	10/15/2029	1,273,195
1,050,000	AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	866,069
4,060,000	Anheuser-Busch InBev Worldwide, Inc.	4.90%	02/01/2046	3,823,568
12,575,000	Anheuser-Busch InBev Worldwide, Inc.	4.60%	04/15/2048	11,317,686
340,000	ARD Finance S.A. (7.25% PIK)	6.50% (b)	06/30/2027	252,749
18,447,000	Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%)	2.57% (b)	11/25/2035	14,648,597
1,053,428	Avation Capital S.A. (9.00% PIK)	8.25% (b)	10/31/2026	840,827
13,490,000	Avolon Holdings Funding Ltd.	3.25% (b)	02/15/2027	11,756,089
2,400,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(b)	04/22/2031	1,921,529
1,500,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13% (b)	07/01/2030	1,373,250
2,600,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	2,380,300
1,500,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,392,135
4,553,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.64%	11/04/2026	3,603,176

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
197,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.64% (b)	11/04/2026	155,903
4,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (a)	01/10/2028	3,713,683
2,521,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(b)	06/27/2029	2,286,320
300,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)	06/27/2029	272,073
4,000,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (a)	09/23/2025	3,682,640
11,886,000	Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.80%	12/15/2032	11,026,812
15,055,000	Bank of Nova Scotia (5 Year CMT Rate + 2.05%)	4.59%	05/04/2037	13,859,062
14,610,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	2.79%	05/16/2024	14,606,709
19,220,000	BAT Capital Corporation	3.46%	09/06/2029	16,491,768
900,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	763,623
600,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	532,770
1,775,000	Bell Telephone Company of Canada	3.65%	08/15/2052	1,421,545
16,430,000	BNP Paribas S.A. (Secured Overnight Financing Rate + 1.51%)	3.05% (b)	01/13/2031	14,187,249
13,405,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	3.32% (b)	09/26/2023	13,397,694
1,205,000	Bombardier, Inc.	7.88% (b)	04/15/2027	1,006,247
9,055,000	BPCE S.A.	1.00% (b)	01/20/2026	8,041,822
2,800,000	C&W Senior Financing	6.88%	09/15/2027	2,520,294
4,000,000	CAP S.A.	3.90%	04/27/2031	3,142,860
2,100,000	CAP S.A.	3.90% (b)	04/27/2031	1,650,001
6,765,000	CCL Industries, Inc.	3.05% (b)	06/01/2030	5,882,689
5,000,000	Chile Electricity PEC S.p.A.	(b)	01/25/2028	3,691,392
4,325,000	CI Financial Corporation	4.10%	06/15/2051	2,809,054
13,380,000	Commonwealth Bank of Australia	4.32% (b)	01/10/2048	11,427,942
5,400,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (a)(h)	11/29/2022	148,500
2,000,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	1,820,430
1,233,704	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (b)	04/01/2025	870,231
1,748,297	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(b)	07/18/2022	817,329
1,750,000	Ecopetrol S.A.	4.63%	11/02/2031	1,330,000
900,000	Ecopetrol S.A.	5.88%	05/28/2045	614,250
9,200,000	Ecopetrol S.A.	5.88%	11/02/2051	6,034,055
2,060,000	eG Global Finance PLC	8.50% (b)	10/30/2025	1,998,519
4,700,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	4,024,544
2,633,400	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,218,621
5,900,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	4,616,876
3,400,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	2,607,239
7,155,000	Enbridge, Inc.	3.40%	08/01/2051	5,393,450
2,500,000	Engie Energia Chile S.A.	3.40%	01/28/2030	2,127,900
3,300,000	Equate Petrochemical B.V.	2.63%	04/28/2028	2,937,000
861,120	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	802,465
1,800,000	Freeport Indonesia PT	5.32% (b)	04/14/2032	1,640,700
750,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	701,499
3,000,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	2,788,470
8,360,000	Freeport-McMoRan, Inc.	5.45%	03/15/2043	7,752,061
5,188,644	Galaxy Pipeline Assets Bidco Ltd.	2.16% (b)	03/31/2034	4,421,650
2,400,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	1,948,819
2,751,308	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	2,251,201

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,050,000	Garda World Security Corporation	4.63% (b)	02/15/2027	1,766,362
1,450,000	Garda World Security Corporation	6.00% (b)	06/01/2029	1,116,877
425,000	Gilex Holding SARL	8.50%	05/02/2023	415,523
8,883,000	Glencore Funding LLC	1.63% (b)	04/27/2026	7,869,115
6,525,000	Glencore Funding LLC	3.38% (b)	09/23/2051	4,461,812
300,000	Gran Tierra Energy International Holdings Ltd.	6.25% (b)	02/15/2025	256,596
2,900,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	2,480,425
3,500,000	Gran Tierra Energy, Inc.	7.75% (b)	05/23/2027	2,996,426
3,310,000	Grifols Escrow Issuer S.A.	4.75% (b)	10/15/2028	2,874,934
5,915,002	Grupo Idesa S.A. de C.V. (10.38% PIK)	10.13% (b)	05/22/2026	3,770,814
8,500,000	Guacolda Energia S.A.	4.56%	04/30/2025	3,007,413
17,130,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.38%)	3.10%	09/12/2026	17,012,444
200,000	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	161,403
710,000	Intelligent Packaging Ltd. Company	6.00% (b)	09/15/2028	589,513
1,425,000	Intelsat Jackson Holdings S.A.	6.50% (b)	03/15/2030	1,179,187
1,688,470	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,561,835
1,192,690	Invepar Holdings	0.00% (d)(h)	12/30/2028	–
2,100,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	1,850,625
1,196,000	JSW Hydro Energy Ltd.	4.13% (b)	05/18/2031	954,026
3,244,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (a)	10/14/2025	3,012,865
2,900,000	Korea Development Bank	1.63%	01/19/2031	2,467,596
5,200,000	Korea Development Bank	2.00%	10/25/2031	4,448,131
3,045,000	Kronos Acquisition Holdings, Inc.	5.00% (b)	12/31/2026	2,607,296
1,095,000	Kronos Acquisition Holdings, Inc.	7.00% (b)	12/31/2027	822,646
1,450,000	KT Corporation	2.50%	07/18/2026	1,372,739
1,947,672	Lima Metro Finance Ltd.	5.88%	07/05/2034	1,924,845
15,415,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	14,437,327
6,276,240	LLPL Capital Pte Ltd.	6.88% (b)	02/04/2039	5,850,711
21,455,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.53%)	2.87% (b)	01/14/2033	17,523,259
1,340,000	Mattamy Group Corporation	4.63% (b)	03/01/2030	981,515
3,550,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	2,830,575
280,000	MEG Energy Corporation	5.88% (b)	02/01/2029	256,155
3,200,000	Mercury Chile Holdco LLC	6.50% (b)	01/24/2027	2,778,944
4,600,000	Mexarrend SAPI de C.V.	10.25% (b)	07/24/2024	2,197,816
1,415,380	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	1,331,398
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	154,936
4,950,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,459,455
7,750,000	Minejesa Capital B.V.	5.63%	08/10/2037	6,285,366
14,620,000	Mitsubishi UFJ Financial Group, Inc.	1.41%	07/17/2025	13,443,774
850,000	Movida Europe S.A.	5.25%	02/08/2031	659,940
10,455,000	National Australia Bank Ltd.	2.99% (b)	05/21/2031	8,747,397
8,580,000	NatWest Markets PLC	0.80% (b)	08/12/2024	7,970,656
7,535,000	NBN Company Ltd.	1.45% (b)	05/05/2026	6,806,180
9,010,000	NXP B.V.	3.88%	06/18/2026	8,690,822
5,637,000	Oleoducto Central S.A.	4.00%	07/14/2027	4,711,974
628,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	559,545

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	1,755,344
5,100,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (b)	09/10/2030	4,711,712
200,000	Pampa Energia S.A.	7.50%	01/24/2027	166,338
150,000	Pampa Energia S.A.	9.13%	04/15/2029	120,973
1,300,000	Parkland Corporation	4.50% (b)	10/01/2029	1,056,304
950,000	Parkland Corporation	4.63% (b)	05/01/2030	772,338
3,600,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	3,126,510
6,650,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	5,056,959
2,691,000	Petroleos del Peru S.A.	4.75%	06/19/2032	2,084,516
1,200,000	Petroleos del Peru S.A.	5.63%	06/19/2047	817,986
800,000	Petronas Capital Ltd.	2.48%	01/28/2032	682,204
1,030,000	Primo Water Holdings, Inc.	4.38% (b)	04/30/2029	842,916
2,700,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	2,405,212
8,000,000	Qatar Energy	2.25%	07/12/2031	6,846,960
3,700,000	Reliance Industries Ltd.	2.88%	01/12/2032	3,073,216
17,935,000	Renesas Electronics Corporation	2.17% (b)	11/25/2026	16,015,589
300,000	SA Global Sukuk Ltd.	2.69% (b)	06/17/2031	264,262
5,007,519	SCC Power PLC (4.00% + 4.00% PIK)	8.00% (b)	12/31/2028	2,165,752
2,712,406	SCC Power PLC (4.00% or 4.00% PIK)	4.00% (b)	05/17/2032	298,365
1,010,000	Seaspan Corporation	5.50% (b)	08/01/2029	807,177
3,850,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(b)	05/12/2026	3,426,500
200,000	Simpar Europe S.A.	5.20%	01/26/2031	154,807
1,200,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	1,026,684
1,840,000	Superior Plus LP	4.50% (b)	03/15/2029	1,567,459
600,000	Suzano Austria GmbH	3.13%	01/15/2032	453,102
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% (b)	04/28/2026	338,133
300,000	Telefonica Moviles Chile S.A.	3.54% (b)	11/18/2031	252,560
790,000	Telesat LLC	4.88% (b)	06/01/2027	463,193
794,000	Telesat LLC	6.50% (b)	10/15/2027	335,064
1,600,000	Temasek Financial Ltd.	1.00%	10/06/2030	1,307,406
8,800,000	Temasek Financial Ltd.	1.00% (b)	10/06/2030	7,190,733
738,000	Tervita Corporation	11.00% (b)	12/01/2025	803,940
1,000,000	Titan Acquisition Ltd.	7.75% (b)	04/15/2026	920,580
2,300,000	TK Elevator US Newco, Inc.	5.25% (b)	07/15/2027	2,054,590
5,000,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	4,870,186
500,000	Transec S.A.	3.88%	01/12/2029	458,070
9,966,000	TSMC Global Ltd.	1.25% (b)	04/23/2026	9,079,940
948,623	UEP Penonome S.A.	6.50%	10/01/2038	887,925
4,837,975	UEP Penonome S.A.	6.50% (b)	10/01/2038	4,528,417
9,700,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (a)	01/29/2025	3,172,577
5,600,000	Vedanta Resources Finance PLC	9.25% (b)	04/23/2026	3,351,745
3,100,000	Vedanta Resources Ltd.	6.13%	08/09/2024	1,887,420
685,000	Virgin Media Finance PLC	5.00% (b)	07/15/2030	544,705
7,905,000	Volkswagen Group of America Finance LLC	4.25% (b)	11/13/2023	7,909,783

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,500,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	1,084,498
1,702,000	VTR Finance NV	6.38%	07/15/2028	1,217,130
11,570,000	Weir Group PLC	2.20% (b)	05/13/2026	10,186,867
10,200,000	Westpac Banking Corporation (5 Year CMT Rate + 1.53%)	3.02%	11/18/2036	8,224,929
Total Foreign Corporate Bonds (Cost \$711,842,727)				597,195,302

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

1,000,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	890,827
8,200,000	Brazilian Government International Bond	3.75%	09/12/2031	6,695,757
5,700,000	Brazilian Government International Bond	5.63%	02/21/2047	4,404,929
200,000	Chile Government International Bond	2.55%	01/27/2032	170,292
500,000	Chile Government International Bond	2.55%	07/27/2033	409,278
2,000,000	Chile Government International Bond	3.10%	05/07/2041	1,526,701
3,000,000	Chile Government International Bond	3.50%	01/25/2050	2,302,858
11,900,000	Chile Government International Bond	3.10%	01/22/2061	8,075,235
4,700,000	Colombia Government International Bond	3.13%	04/15/2031	3,473,502
3,700,000	Colombia Government International Bond	3.25%	04/22/2032	2,682,818
2,500,000	Colombia Government International Bond	5.00%	06/15/2045	1,680,124
11,150,000	Colombia Government International Bond	4.13%	05/15/2051	6,706,082
4,100,000	Dominican Republic International Bond	4.88% (b)	09/23/2032	3,164,942
1,100,000	Dominican Republic International Bond	6.00% (b)	02/22/2033	919,115
1,200,000	Indonesia Government International Bond	2.15%	07/28/2031	988,695
10,200,000	Indonesia Government International Bond	3.70%	10/30/2049	8,236,195
2,514,000	Mexico Government International Bond	4.15%	03/28/2027	2,481,421
19,270,000	Mexico Government International Bond	3.75%	01/11/2028	18,493,852
3,900,000	Mexico Government International Bond	2.66%	05/24/2031	3,219,366
12,700,000	Mexico Government International Bond	4.28%	08/14/2041	10,069,001
2,300,000	Mexico Government International Bond	4.35%	01/15/2047	1,761,277
3,000,000	Mexico Government International Bond	4.40%	02/12/2052	2,265,847
6,500,000	Panama Government International Bond	2.25%	09/29/2032	5,084,023
4,700,000	Panama Government International Bond	4.30%	04/29/2053	3,703,145
1,900,000	Panama Government International Bond	4.50%	04/01/2056	1,512,608
5,800,000	Panama Government International Bond	3.87%	07/23/2060	4,117,034
2,300,000	Perusahaan Penerbit SBSN Indonesia III	3.80%	06/23/2050	1,856,656
2,000,000	Philippine Government International Bond	1.65%	06/10/2031	1,609,828
2,000,000	Philippine Government International Bond	3.70%	03/01/2041	1,668,100
6,500,000	Philippine Government International Bond	3.70%	02/02/2042	5,383,462
3,100,000	Philippine Government International Bond	2.95%	05/05/2045	2,233,314
1,800,000	Philippine Government International Bond	2.65%	12/10/2045	1,255,931
3,200,000	Republic of South Africa Government Bond	4.30%	10/12/2028	2,741,504
200,000	Republic of South Africa Government Bond	7.30%	04/20/2052	160,440
9,500,000	Saudi Government International Bond	3.45%	02/02/2061	7,134,243
5,000,000	Temasek Financial Ltd.	1.63%	08/02/2031	4,212,289
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$168,350,453)				133,290,691

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Municipal Bonds - 0.1%				
4,430,000	State of California	7.55%	04/01/2039	6,021,952
Total Municipal Bonds (Cost \$6,299,798)				6,021,952
Non-Agency Commercial Mortgage Backed Obligations - 7.2%				
5,000,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	4.42% (b)	04/15/2034	4,757,195
22,775,500	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XB	0.86% (b)(c)(i)	06/15/2054	1,283,431
12,071,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30% Floor)	3.62% (b)	06/15/2035	11,317,720
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C	3.73% (b)(c)	08/14/2034	2,387,073
1,790,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-B	4.49% (c)	09/15/2048	1,710,338
5,515,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-C	4.49% (c)	09/15/2048	5,001,076
4,869,141	BANK, Series 2017-BNK8-XA	0.86% (c)(i)	11/15/2050	152,009
1,005,000	BANK, Series 2020-BN28-AS	2.14%	03/15/2063	832,229
3,109,000	BANK, Series 2021-BN37-C	3.21% (c)	11/15/2064	2,437,619
11,034,000	BANK, Series 2022-BNK39-AS	3.18%	02/15/2055	9,821,073
2,682,000	BANK, Series 2022-BNK39-E	2.50% (b)	02/15/2055	1,711,272
5,785,000	BBCMS Mortgage Trust, Series 2022-C16-A5	4.60% (c)	06/15/2055	5,923,587
4,598,000	Benchmark Mortgage Trust, Series 2020-B18-AGNF	4.14% (b)	07/15/2053	3,986,796
4,549,000	Benchmark Mortgage Trust, Series 2020-B19-AS	2.15%	09/15/2053	3,717,602
1,091,000	Benchmark Mortgage Trust, Series 2020-B19-C	3.21%	09/15/2053	899,602
90,326,394	Benchmark Mortgage Trust, Series 2021-B28-XA	1.40% (c)(i)	08/15/2054	7,218,524
10,350,000	Benchmark Mortgage Trust, Series 2022-B32-AS	3.53% (c)	01/15/2055	9,376,401
4,600,000	BPR Trust, Series 2022-OANA-A (Secured Overnight Financing Rate 1 Month + 1.90%, 1.90% Floor)	3.18% (b)	04/15/2037	4,517,456
3,400,000	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	5.57% (b)	07/15/2034	3,284,891
1,414,000	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	2.65% (b)	09/15/2037	1,339,248
11,798,000	BX Trust, Series 2019-OC11-E	4.08% (b)(c)	12/09/2041	9,540,870
14,507,000	BX Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	5.33% (b)	10/15/2036	13,253,626
14,685,000	BX Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	3.72% (b)	09/15/2036	13,714,297
13,650,949	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	3.17% (b)	10/15/2038	12,852,272
4,955,000	CD Commercial Mortgage Trust, Series 2017-CD4-C	4.35% (c)	05/10/2050	4,502,178
69,008,702	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.14% (c)(i)	01/10/2048	1,994,980
3,267,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-B	4.20% (c)	06/15/2050	3,110,139
1,691,672	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.47% (b)(c)(i)	09/10/2045	55
1,898,500	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% (b)(c)	02/10/2048	1,703,116
3,381,336	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.47% (c)(i)	02/10/2048	91,345
4,470,000	Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% (b)	02/10/2049	2,947,117
37,322,812	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.82% (c)(i)	04/15/2049	1,725,579
39,789,597	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.05% (c)(i)	07/10/2049	2,308,581
67,690,601	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.53% (c)(i)	10/10/2049	3,104,988

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,720,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% (c)	10/12/2050	12,740,065
4,534,000	Citigroup Commercial Mortgage Trust, Series 2019-GC41-B	3.20%	08/10/2056	3,933,699
8,478,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.62% (b)(c)	12/10/2041	6,366,370
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.62% (b)(c)	12/10/2041	4,766,372
10,383,000	Citigroup Commercial Mortgage Trust, Series 2022-GC48-A5	4.58% (c)	05/15/2054	10,672,883
12,583,614	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	1.98% (c)(i)	10/15/2045	2,862
1,815,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-B	4.58%	04/10/2047	1,791,763
3,325,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-B	4.68% (c)	08/10/2048	3,209,358
52,095,483	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	1.06% (c)(i)	10/10/2048	1,207,386
4,310,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-C	4.48% (c)	07/10/2048	4,059,822
46,122,015	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	1.10% (c)(i)	02/10/2049	1,245,124
6,771,200	CORE Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.22% (b)	12/15/2031	6,315,667
1,651,200	CORE Mortgage Trust, Series 2019-CORE-F (1 Month LIBOR USD + 2.35%, 2.35% Floor)	3.67% (b)	12/15/2031	1,524,397
3,461,000	CSAIL Commercial Mortgage Trust, Series 2016-C6-D	5.08% (b)(c)	01/15/2049	2,915,153
36,824,791	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.03% (c)(i)	01/15/2049	2,038,536
11,488,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.09% (c)	11/15/2051	10,382,364
400,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B	4.61% (c)	08/15/2051	383,336
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	8,457,495
63,073,761	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.23% (c)(i)	03/15/2053	4,065,180
4,359,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	4.62% (b)	07/15/2032	4,097,627
6,269,000	CSMC Trust, Series 2020-NET-C	3.53% (b)	08/15/2037	5,776,237
7,968,667	CSWF Trust, Series 2021-B33-B	3.77% (b)(c)	10/10/2043	6,758,242
3,731,000	CSWF Trust, Series 2021-B33-C	3.77% (b)(c)	10/10/2043	2,914,781
186,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	3.92% (b)	06/15/2033	168,255
4,475,000	DBJPM Mortgage Trust, Series 2016-C1-C	3.48% (c)	05/10/2049	3,905,431
52,429,781	DBJPM Mortgage Trust, Series 2016-C1-XA	1.53% (c)(i)	05/10/2049	2,081,300
5,000,000	DOLP Trust, Series 2021-NYC-D	3.70% (b)(c)	05/10/2041	4,072,553
5,000,000	DOLP Trust, Series 2021-NYC-E	3.70% (b)(c)	05/10/2041	3,892,282
4,000,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	4.46% (b)	12/15/2036	3,675,221
2,588,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	2.57% (b)	07/15/2035	2,419,675
4,224,000	GS Mortgage Securities Corporation Trust, Series 2021-IP-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	4.87% (b)	10/15/2036	3,933,026
450,319	GS Mortgage Securities Trust, Series 2011-GC5-XA	0.09% (b)(c)(i)	08/10/2044	5
6,484,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.67% (b)(c)	11/10/2047	4,660,389
7,055,000	GS Mortgage Securities Trust, Series 2015-GC32-B	4.56% (c)	07/10/2048	6,894,189
93,385,424	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (c)(i)	11/10/2048	2,053,396
4,854,000	GS Mortgage Securities Trust, Series 2016-GS2-B	3.76% (c)	05/10/2049	4,524,459
1,825,000	GS Mortgage Securities Trust, Series 2016-GS2-C	4.87% (c)	05/10/2049	1,745,329
45,249,552	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.90% (c)(i)	05/10/2049	2,374,864
5,801,000	GS Mortgage Securities Trust, Series 2017-GS6-B	3.87%	05/10/2050	5,470,532
1,070,000	GS Mortgage Securities Trust, Series 2019-GC42-A3	2.75%	09/01/2052	965,030
10,574,769	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (b)	11/15/2036	9,755,795

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,593,279	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-C8-XA	1.91% (c)(i)	10/15/2045	179
51,586,488	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	1.05% (c)(i)	01/15/2049	1,385,639
6,690,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% (b)(c)	01/05/2031	6,580,834
7,958,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E	3.99% (b)(c)	12/05/2038	6,129,266
37,664,890	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.92% (c)(i)	02/15/2047	344,287
2,766,125	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.63% (c)	09/15/2047	2,634,402
8,204,658	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (b)(c)	09/15/2047	7,469,431
3,766,500	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.59% (c)	11/15/2047	3,329,887
42,685,108	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.97% (c)(i)	11/15/2047	674,595
1,684,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-B	3.90%	02/15/2048	1,610,418
12,131,110	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (b)(c)	02/15/2048	10,091,714
4,987,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.32% (c)	05/15/2048	4,677,109
49,010,379	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.58% (c)(i)	07/15/2048	564,565
39,992,585	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.96% (c)(i)	08/15/2048	846,067
4,138,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.81% (c)	11/15/2048	3,274,945
6,470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.76% (c)	12/15/2048	6,113,225
1,447,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.89% (c)	03/17/2049	1,392,594
1,000,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR4-C	4.94% (c)	03/10/2052	942,171
7,675,000	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-AS	3.48%	06/15/2049	7,245,533
50,254,999	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.70% (c)(i)	06/15/2049	2,017,346
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.74% (b)(c)	03/10/2049	5,130,345
3,276,000	Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.33% (b)	11/15/2038	3,129,213
7,825,000	MHC Commercial Mortgage Trust, Series 2021-MHC-F (1 Month LIBOR USD + 2.60%, 2.60% Floor)	3.92% (b)	04/15/2038	7,306,041
4,500,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (b)(c)	02/12/2040	3,118,423
2,500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17-C	4.64% (c)	08/15/2047	2,395,732
3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.65% (c)	10/15/2047	2,858,513
1,508,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	1,434,459
29,092,325	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.40% (c)(i)	02/15/2048	659,604
75,089,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-XB	0.28% (b)(c)(i)	07/15/2050	392,303
44,739,038	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.49% (c)(i)	09/15/2049	1,942,976
6,364,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-B	4.11%	05/15/2050	5,993,904
5,238,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-D	2.70% (b)	11/15/2052	3,856,729

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
27,436,685	Morgan Stanley Capital Trust, Series 2016-UB11-XA	1.63% (c)(i)	08/15/2049	1,190,310
3,361,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (b)	11/15/2034	3,157,841
1,057,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	5.67% (b)	11/15/2034	984,828
3,999,000	Morgan Stanley Capital Trust, Series 2017-HR2-C	4.36% (c)	12/15/2050	3,637,602
2,108,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.52% (b)	06/15/2035	1,936,290
4,539,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	4,183,274
48,624,039	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	2.06% (c)(i)	10/10/2048	2,401,118
10,336,000	SLG Office Trust, Series 2021-OVA-E	2.85% (b)	07/15/2041	8,043,980
9,660,000	SLG Office Trust, Series 2021-OVA-F	2.85% (b)	07/15/2041	7,192,568
5,910,000	TPGI Trust, Series 2021-DGWD-G (1 Month LIBOR USD + 3.85%, 3.85% Floor)	5.17% (b)	06/15/2026	5,441,718
14,271,578	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.23% (b)	03/15/2038	13,099,446
8,911,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	8,393,291
11,933,000	UBS Commercial Mortgage Trust, Series 2017-C2-B	3.99% (c)	08/15/2050	11,210,690
2,491,000	UBS Commercial Mortgage Trust, Series 2017-C6-B	4.15% (c)	12/15/2050	2,357,059
1,450,000	UBS Commercial Mortgage Trust, Series 2017-C7-B	4.29% (c)	12/15/2050	1,373,902
6,958,000	UBS Commercial Mortgage Trust, Series 2017-C7-C	4.73% (c)	12/15/2050	6,376,260
559,000	UBS Commercial Mortgage Trust, Series 2018-C10-C	5.22% (c)	05/15/2051	524,996
7,293,000	UBS Commercial Mortgage Trust, Series 2018-C11-C	5.07% (c)	06/15/2051	6,622,147
2,896,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	5.11% (c)	08/15/2051	2,613,275
469,768	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.86% (b)(c)(i)	08/10/2049	15
3,513,520	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-B	3.65% (b)(c)	03/10/2046	3,425,859
7,795,924	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-C	4.21% (b)(c)	03/10/2046	7,159,457
1,374,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D	4.21% (b)(c)	03/10/2046	1,060,728
204,820	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.36% (c)(i)	11/15/2048	87
4,891,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.75% (c)	11/15/2048	4,577,924
38,725,550	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.21% (c)(i)	05/15/2048	892,639
4,207,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS3-C	4.65% (c)	09/15/2057	4,011,671
9,135,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.84% (c)	12/15/2048	8,716,602
51,802,497	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.09% (c)(i)	12/15/2048	1,392,456
4,650,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.88% (c)	01/15/2059	4,371,146
7,687,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	7,076,831
2,574,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC25-B	4.48% (c)	12/15/2059	2,498,796
7,224,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-B	3.81%	11/15/2049	6,710,587
64,139,990	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.77% (c)(i)	11/15/2049	2,993,157
2,638,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C	4.73%	06/15/2051	2,423,645
7,228,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C46-C	5.16% (c)	08/15/2051	6,831,611
12,408,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	5.10% (c)	09/15/2061	11,231,169
6,546,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.31% (c)	01/15/2052	6,162,808
20,931,687	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.44% (c)(i)	03/15/2052	1,295,565
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C	4.35%	05/15/2052	9,350,019
2,705,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-B	3.14%	02/15/2053	2,319,095
5,510,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-B	2.70%	07/15/2053	4,550,535

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
119,596,870	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.68% (c)(i)	04/15/2054	11,013,126
2,436,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-C	3.31%	11/15/2054	1,998,963
7,477,437	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.98% (b)(c)(i)	11/15/2045	348
60,478,916	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.17% (c)(i)	08/15/2047	988,643
44,307,870	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	0.94% (c)(i)	09/15/2057	593,065
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$757,278,550)				630,670,326
Non-Agency Residential Collateralized Mortgage Obligations - 11.3%				
6,537,623	Adjustable Rate Mortgage Trust, Series 2007-1-4A1	4.51% (c)	03/25/2037	5,194,040
20,451	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.67% (b)(c)	11/25/2037	20,998
4,043,527	AJAX Mortgage Loan Trust, Series 2020-A-A	2.38% (b)(n)	12/25/2059	3,924,389
1,035,650	AJAX Mortgage Loan Trust, Series 2020-D-A	2.25% (b)(n)	06/25/2060	989,044
5,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (b)(n)	01/25/2026	4,862,907
3,100,000	AMSR Trust, Series 2019-SFR1-E	3.47% (b)	01/20/2039	2,819,436
10,000,000	AMSR Trust, Series 2021-SFR1-F	3.60% (b)(c)	06/17/2038	8,452,381
3,000,000	AMSR Trust, Series 2021-SFR2-E1	2.48% (b)	08/19/2038	2,634,575
2,500,000	AMSR Trust, Series 2021-SFR2-E2	2.58% (b)	08/19/2038	2,188,247
4,500,000	AMSR Trust, Series 2021-SFR2-F1	3.28% (b)	08/19/2038	3,971,664
2,000,000	AMSR Trust, Series 2021-SFR2-F2	3.67% (b)	08/19/2038	1,767,953
275,694	Angel Oak Mortgage Trust LLC, Series 2018-3-A1	3.65% (b)(c)	09/25/2048	274,608
392,412	Angel Oak Mortgage Trust LLC, Series 2018-3-A2	3.75% (b)(c)	09/25/2048	390,617
373,392	Angel Oak Mortgage Trust LLC, Series 2018-3-A3	3.85% (b)(c)	09/25/2048	371,578
11,428,650	Argent Securities Trust, Series 2006-M1-A2C (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	07/25/2036	3,439,740
14,552,853	Argent Securities Trust, Series 2006-M1-A2D (1 Month LIBOR USD + 0.48%, 0.48% Floor)	2.10%	07/25/2036	4,386,179
130,737	Banc of America Funding Trust, Series 2005-G-A3	2.46% (c)	10/20/2035	104,559
121,911	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	118,129
88,220	Banc of America Funding Trust, Series 2006-6-1A2	6.25%	08/25/2036	80,731
331,796	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (b)(n)	06/28/2034	332,471
252,493	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	147,519
9,100,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (b)(n)	03/28/2029	8,562,063
6,650,892	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	1.77%	01/25/2037	6,124,684
1,362,201	Chase Mortgage Finance Trust, Series 2007-A2-6A4	2.96% (c)	07/25/2037	1,229,593
808,550	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	196,687
176,987	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	11/01/2035	114,649
412,330	CHL Mortgage Pass-Through Trust, Series 2007-10-A5	6.00%	07/25/2037	237,027
177,002	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	125,205
449,866	CHL Mortgage Pass-Through Trust, Series 2007-3-A17	6.00%	04/25/2037	266,068
6,953,000	CIM Trust, Series 2020-R2-M2	3.00% (b)(c)	10/25/2059	5,947,214
27,256	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	26,866
200,182	Citicorp Residential Mortgage Trust, Series 2006-2-A5	5.06%	09/25/2036	199,366
72,010	Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B	3.16% (b)(c)	11/25/2038	72,316
4,177,550	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	1.69%	01/25/2037	2,190,492
7,305,681	Citigroup Mortgage Loan Trust, Series 2009-3-5A3	6.00% (b)(c)	02/25/2037	6,727,331
28,993,775	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (b)	10/25/2058	25,340,148

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
53,642,523	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (b)(c)	03/25/2065	50,308,270
5,674,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (b)(c)	03/25/2065	5,189,267
4,752,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (b)(c)	03/25/2065	4,235,650
4,413,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (b)(c)	03/25/2065	3,783,929
12,963,289	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.42% (b)(c)	03/25/2065	13,687,250
70,549	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	65,009
37,722	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	32,458
262,722	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	238,036
4,003,929	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	3,701,135
14,967,114	COLT Mortgage Loan Trust, Series 2022-4-A1	4.30% (b)(c)	03/25/2067	14,801,890
1,000,000	CoreVest American Finance Trust, Series 2020-4-E	3.38% (b)	12/17/2052	798,493
715,078	Countrywide Alternative Loan Trust, Series 2004-22CB-1A1	6.00%	10/25/2034	707,719
74,572	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1	5.50%	07/25/2035	62,432
137,909	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	73,116
13,559,776	Countrywide Alternative Loan Trust, Series 2005-37T1-A5 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 5.50% Cap)	2.07%	09/25/2035	8,586,552
519,498	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	402,462
8,108,093	Countrywide Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	6,011,988
76,220	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	2.32%	10/25/2035	53,364
257,015	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	158,151
6,289,121	Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.00%	01/25/2047	4,198,618
1,019,089	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	577,781
6,452,800	Countrywide Alternative Loan Trust, Series 2007-12T1-A3	6.00%	06/25/2037	3,658,468
1,058,668	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.07%	08/25/2037	350,597
306,564	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	41.05% (j)	08/25/2037	469,037
58,309	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	22.43% (j)	08/25/2037	59,489
274,098	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	184,611
1,419,560	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.12%	09/25/2037	667,721
1,394,476	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	4.88% (i)(j)	09/25/2037	309,165
718,388	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	85,184
6,112,658	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	3,810,953
5,838,377	Countrywide Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	1.98%	06/25/2047	4,484,653
59,760	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	48,817
670,761	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	591,951
3,208,739	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2	6.00% (b)	01/27/2038	1,752,108
7,557,788	Credit-Based Asset Servicing and Securitization LLC, Series 2007-RP1-A (1 Month LIBOR USD + 0.31%, 0.31% Floor)	1.93% (b)	05/25/2046	6,572,722
2,364,895	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	1,113,884
31,236	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	09/25/2056	22,907
61,763	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2057	12,306

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,832	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	10,009
819,689	CSMC Trust, Series 2010-4R-3A17	6.00% (b)(c)	06/26/2037	745,086
32,771,070	CSMC Trust, Series 2020-RPL1-PT1	3.36% (b)(c)	10/25/2069	29,801,917
9,035,400	CSMC Trust, Series 2020-RPL4-M1	2.50% (b)	01/25/2060	7,533,393
4,284,347	CSMC Trust, Series 2021-JR1-A1	2.47% (b)(c)	09/27/2066	4,080,271
7,414,759	Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	1.77%	02/25/2047	4,758,485
5,190,173	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	4,618,148
4,893,807	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2-2A1	2.93% (c)	10/25/2035	4,341,968
445,576	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	10.27% (b)(j)	04/15/2036	431,615
60,239	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	12.08% (b)(j)	04/15/2036	58,438
840,449	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	10.27% (b)(j)	04/15/2036	787,488
15,984,000	First Franklin Mortgage Loan Trust, Series 2006-FF15-A6 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	1.93%	11/25/2036	13,716,839
11,418,300	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	1.76%	03/25/2037	7,084,850
217,936	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	116,702
2,731,618	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	1,387,228
40,870	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (c)	05/25/2035	29,691
16,440,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (b)(c)	10/25/2026	14,717,690
6,944,000	GCAT Trust, Series 2021-NQM6-M1	3.41% (b)(c)	08/25/2066	5,589,544
1,563,768	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	1,406,296
7,546,000	GS Mortgage-Backed Securities Trust, Series 2020-NQM1-M1	3.29% (b)(c)	09/25/2060	7,005,835
10,845	GSAA Home Equity Trust, Series 2005-7-AF5	5.11%	05/25/2035	10,773
970,252	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	662,070
947,406	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	489,282
1,541,202	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	1,403,722
22,783,754	GSR Mortgage Loan Trust, Series 2006-OA1-1A1 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	2.06%	08/25/2046	6,436,939
112,565	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	197,909
11,714,539	Harborview Mortgage Loan Trust, Series 2005-7-2A1 (1 Month LIBOR USD + 0.57%, 0.57% Floor, 11.00% Cap)	2.18%	06/20/2045	8,027,007
2,676,066	Home Partners of America Trust, Series 2021-1-D	2.48% (b)	09/19/2041	2,312,577
1,230,083	Home Partners of America Trust, Series 2021-1-E	2.58% (b)	09/19/2041	1,038,327
1,384,297	Home Partners of America Trust, Series 2021-1-F	3.33% (b)	09/19/2041	1,155,079
5,250,000	Homeward Opportunities Fund Trust, Series 2020-2-M1	3.90% (b)(c)	05/25/2065	5,114,803
7,508,026	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (b)(n)	08/25/2025	7,435,503
23,204,888	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	1.90%	10/25/2036	8,483,777
10,596,073	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.80%	04/25/2037	7,536,853
27,799,876	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	2.16%	02/25/2037	24,751,230

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,728,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-M1	3.45% (b)(c)	01/25/2057	2,230,467
1,581,549	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	1.98%	07/25/2047	1,151,637
1,572,748	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A24 (1 Month LIBOR USD + 0.62%, 0.62% Floor)	2.24%	07/25/2047	1,238,840
3,152,400	JP Morgan Alternative Loan Trust, Series 2005-A2-1M1 (1 Month LIBOR USD + 0.69%, 0.69% Floor, 11.50% Cap)	2.31%	01/25/2036	3,004,064
95,053	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69%	05/25/2036	94,520
3,259,590	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.81%	08/25/2036	3,100,508
44,618	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.62%	08/25/2036	42,999
45,270	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	44,114
14,353,992	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	06/25/2036	7,354,749
17,196,280	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	08/25/2036	12,711,009
13,867,982	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A5 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	1.83%	12/25/2036	8,162,382
2,507,212	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	2,471,403
166,953	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	102,407
842,321	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (b)(n)	05/25/2059	842,442
25,392,443	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (b)	06/25/2058	23,546,517
7,000,000	Legacy Mortgage Asset Trust, Series 2021-GS3-A2	3.25% (b)(n)	07/25/2061	6,365,890
3,721,451	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	1.89%	02/25/2036	3,389,672
396,239	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	235,113
26,917	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	23.21% (j)	01/25/2037	30,482
526,470	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	229,950
4,317,650	Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	1.94%	02/25/2037	4,237,836
10,126,596	Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	1.26%	08/25/2047	8,690,501
97,956	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	03/25/2037	78,535
9,938,993	Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	2.10%	03/25/2037	9,491,060
4,200,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (b)(c)	09/25/2026	3,878,810
35,778,105	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	2.00%	03/25/2046	15,522,531
13,672,396	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	1.98%	04/25/2046	4,861,918
16,095,675	Long Beach Mortgage Loan Trust, Series 2006-6-2A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	07/25/2036	6,945,736
74,740	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	66,520
4,894,740	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	2,837,480
33,054	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	12,752
12,779,324	MASTR Asset Backed Securities Trust, Series 2005-NC2-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	11/25/2035	8,248,411
800,567	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	598,976
1,688,068	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	799,428

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,542,050	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR4-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	08/25/2037	8,326,311
6,201,339	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	1.87%	03/25/2037	5,182,474
4,411,636	MFA Trust, Series 2021-NPL1-A1	2.36% (b)(n)	03/25/2060	4,261,551
8,083,820	Morgan Stanley Capital Trust, Series 2006-HE5-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	1.90%	08/25/2036	4,539,443
19,538	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2033	16,124
480,464	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	461,781
1,748,437	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.13% (c)	06/25/2036	1,262,609
27,711,380	Morgan Stanley Mortgage Loan Trust, Series 2007-2AX-2A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	1.94%	12/25/2036	12,646,814
8,211,338	Morgan Stanley Mortgage Loan Trust, Series 2007-7AX-2A1 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86%	04/25/2037	2,845,444
285,159	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% (b)(c)	05/27/2037	257,278
2,709,555	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (b)(c)	10/25/2060	2,622,035
16,581,185	MortgageIT Securities Corporation Mortgage Loan Trust, Series 2007-1-2A11 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	2.06%	06/25/2047	15,316,467
6,000,000	New Century Home Equity Loan Trust, Series 2005-B-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	2.36%	10/25/2035	5,086,027
170,756	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (c)	01/25/2036	59,628
520,242	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (f)	10/25/2036	144,482
888,614	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (f)	02/25/2037	290,183
8,007,328	NRPL Trust, Series 2019-3A-A1	3.00% (b)(n)	07/25/2059	7,964,252
5,208,947	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (b)	12/25/2025	4,952,390
34,766	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	2.60%	11/25/2034	33,366
19,660,295	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.81%	07/25/2037	17,616,582
2,169,416	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	4.35% (b)	10/27/2022	2,156,900
4,696,115	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	4.00% (b)	02/27/2023	4,629,004
15,000,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	4.62% (b)	03/25/2026	14,821,377
6,270,511	PR Mortgage Loan Trust, Series 2014-1-APT	5.88% (b)(c)	10/25/2049	5,915,881
6,244,947	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (b)(n)	07/25/2051	5,859,259
3,404,000	Progress Residential Trust, Series 2021-SFR6-E2	2.53% (b)	07/19/2038	2,925,054
4,666,000	Progress Residential Trust, Series 2021-SFR6-F	3.42% (b)	07/19/2038	4,065,633
5,100,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (b)	10/19/2038	4,346,036
4,570,221	PRPM LLC, Series 2021-3-A1	1.87% (b)(n)	04/25/2026	4,329,581
4,020,899	PRPM LLC, Series 2021-7-A1	1.87% (b)(n)	08/25/2026	3,755,220
2,246,073	PRPM LLC, Series 2021-9-A1	2.36% (b)(n)	10/25/2026	2,118,967
2,557	RAMP Trust, Series 2005-RS1-A15	5.41%	01/25/2035	2,551
11,500,000	RAMP Trust, Series 2006-NC1-M2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 14.00% Cap)	2.22%	01/25/2036	9,853,358
7,007,463	RBSGC Mortgage Loan Trust, Series 2005-A-3A	6.00%	04/25/2035	3,707,466
21,347,051	Redwood Funding Trust, Series 2019-1-PT	4.21% (b)(n)	09/27/2024	21,199,027
145,220	Residential Accredited Loans, Inc., Series 2005-QS14-3A3	6.00%	09/25/2035	133,838

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
191,516	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	170,646
2,089,815	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	1,903,365
1,964,124	Residential Accredit Loans, Inc., Series 2006-QS4-A10	6.00%	04/25/2036	1,757,156
402,423	Residential Accredit Loans, Inc., Series 2006-QS6-1A15	6.00%	06/25/2036	347,875
12,850	Residential Accredit Loans, Inc., Series 2006-QS6-2A1	6.00%	12/25/2022	11,314
20,108,567	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	2.08%	06/25/2037	8,663,782
702,737	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	590,238
2,528,560	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	2,188,647
161,089	Residential Asset Securitization Trust, Series 2005-A10-A3	5.50%	09/25/2035	92,962
228,906	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	135,014
1,615,460	Residential Asset Securitization Trust, Series 2006-A6-1A1	6.50%	07/25/2036	583,532
112,825	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	21.91% (d)(j)	01/25/2046	139,122
43,982	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	6.00%	10/25/2036	39,378
446,629	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	377,475
338,220	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	262,014
5,154,000	Residential Mortgage Loan Trust, Series 2020-1-M1	3.24% (b)(c)	01/25/2060	4,787,572
7,695,758	Saxon Asset Securities Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95% Floor, 11.50% Cap)	2.57%	10/25/2035	5,219,628
16,035,089	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 100.00% Cap)	1.78% (b)	04/25/2037	12,257,041
20,981,598	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	1.69%	04/25/2037	14,709,495
14,883,226	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	1.84%	04/25/2037	10,423,092
2,677,243	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	1.90%	04/25/2037	1,875,183
20,440,045	Securitized Asset Backed Receivables LLC Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	1.94%	12/25/2036	5,824,622
25,845,939	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	3.54% (b)(c)	02/25/2054	23,013,212
3,711,393	Sequoia Mortgage Trust, Series 2007-3-2AA1	2.98% (c)	07/20/2037	3,108,238
7,070,482	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.62%	09/25/2037	5,444,415
5,910,000	Starwood Mortgage Residential Trust, Series 2020-1-B1	3.73% (b)(c)	02/25/2050	5,465,091
11,685,224	Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.80%	09/25/2036	7,728,327
824,593	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD + 0.35%, 0.35% Floor)	1.97% (b)	03/25/2035	783,962
824,593	Structured Asset Securities Corporation, Series 2005-RF1-AIO	3.40% (b)(c)(i)	03/25/2035	38,513
3,450,072	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% (n)	09/25/2022	3,437,026
7,709,935	VCAT LLC, Series 2021-NPL4-A1	1.87% (b)(n)	08/25/2051	7,264,263
8,768,731	VCAT LLC, Series 2021-NPL6-A1	1.92% (b)(n)	09/25/2051	8,267,831
9,949,377	Velocity Commercial Capital Loan Trust, Series 2018-1-A	3.59% (b)	04/25/2048	9,725,745
1,506,099	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% (b)	04/25/2048	1,443,058
785,569	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% (b)	04/25/2048	749,975
481,535	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% (b)	04/25/2048	449,108
6,156,214	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (b)(c)	10/25/2048	6,038,569

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,365,410	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% (b)(c)	03/25/2049	2,269,853
956,629	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% (b)(c)	03/25/2049	916,365
885,240	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% (b)(c)	03/25/2049	827,379
565,960	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (b)(n)	08/25/2050	565,265
6,835,088	Verus Securitization Trust, Series 2021-5-A1	1.01% (b)(c)	09/25/2066	5,976,692
18,148,235	Verus Securitization Trust, Series 2022-4-A1	4.47% (b)(n)	04/25/2067	17,952,392
3,876,171	VOLT LLC, Series 2021-CF1-A1	1.99% (b)(n)	08/25/2051	3,658,761
2,051,978	VOLT LLC, Series 2021-CF2-A1	2.49% (b)(n)	11/27/2051	1,971,008
8,770,974	VOLT LLC, Series 2021-NP12-A1	2.73% (b)(n)	12/26/2051	8,283,885
1,467,175	VOLT LLC, Series 2021-NPL1-A1	1.89% (b)(n)	02/27/2051	1,399,155
4,932,201	VOLT LLC, Series 2021-NPL5-A1	2.12% (b)(n)	03/27/2051	4,727,665
4,715,274	VOLT LLC, Series 2021-NPL6-A1	2.24% (b)(n)	04/25/2051	4,504,132
82,052	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	72,668
481,236	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	432,775
1,282,570	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	02/25/2036	1,229,098
7,568,013	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A5	4.17%	10/25/2036	3,177,018
3,363,293	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A6	4.17%	10/25/2036	1,412,868
4,877,156	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR13-1A (12 Month US Treasury Average + 0.88%, 0.88% Floor)	1.36%	10/25/2046	4,299,650
1,532,841	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR19-2A (11th District Cost of Funds Index + 1.25%, 1.25% Floor)	1.47%	01/25/2047	1,369,152
7,724,608	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A2	6.00%	04/25/2037	6,865,956
5,417,570	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A3	6.00%	04/25/2037	4,815,364
794,803	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A6	6.00%	04/25/2037	716,496
56,568	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	29.74% (j)	06/25/2037	78,928
6,702,657	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A3	7.00%	06/25/2037	4,450,773
5,153,155	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY7-2A1	3.11% (c)	07/25/2037	4,928,834
415,159	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	379,142
9,858	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	2.81% (c)	08/25/2035	9,537
426,210	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	373,348
23,321	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	20,883
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,108,019,183)				998,302,541
US Corporate Bonds - 16.6%				
16,546,000	AbbVie, Inc.	4.70%	05/14/2045	15,610,556
1,865,000	Academy Ltd.	6.00% (b)	11/15/2027	1,707,305

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,330,000	Acrisure LLC	4.25% (b)	02/15/2029	1,077,239
1,145,000	Acrisure LLC	6.00% (b)	08/01/2029	897,875
2,050,000	Acuris Finance, Inc.	5.00% (b)	05/01/2028	1,705,251
2,910,000	AdaptHealth LLC	5.13% (b)	03/01/2030	2,456,706
1,235,000	Advanced Drainage Systems, Inc.	5.00% (b)	09/30/2027	1,140,535
610,000	Advanced Drainage Systems, Inc.	6.38% (b)	06/15/2030	596,754
930,000	Aethon United Finance Corporation	8.25% (b)	02/15/2026	905,239
3,245,000	Agree LP	2.60%	06/15/2033	2,575,505
5,460,000	Air Lease Corporation	1.88%	08/15/2026	4,727,231
551,000	Air Methods Corporation	8.00% (b)	05/15/2025	361,687
8,945,000	Aircastle Ltd.	2.85% (b)	01/26/2028	7,402,660
6,510,000	Alexandria Real Estate Equities, Inc.	3.00%	05/18/2051	4,389,483
1,125,000	Alliant Holdings Intermediate LLC	6.75% (b)	10/15/2027	1,001,272
1,120,000	Allied Universal Holdco LLC	6.63% (b)	07/15/2026	1,029,918
465,000	Allied Universal Holdco LLC	4.63% (b)	06/01/2028	377,032
700,000	Allied Universal Holdco LLC	4.63% (b)	06/01/2028	579,336
1,675,000	Allied Universal Holdco LLC	6.00% (b)	06/01/2029	1,221,295
995,000	AMC Entertainment Holdings, Inc.	7.50% (b)	02/15/2029	842,944
2,490,000	American Airlines, Inc.	5.75% (b)	04/20/2029	2,134,353
2,290,000	American Airlines, Inc.	3.95%	07/11/2030	1,889,851
1,030,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	838,125
4,433,000	American Tower Corporation	3.38%	10/15/2026	4,195,071
1,815,000	AmWINS Group, Inc.	4.88% (b)	06/30/2029	1,488,632
989,000	Antero Midstream Partners LP	5.75% (b)	03/01/2027	921,432
995,000	Antero Resources Corporation	5.38% (b)	03/01/2030	908,833
6,650,000	Anthem, Inc.	2.38%	01/15/2025	6,410,053
11,415,000	Aptiv PLC	3.10%	12/01/2051	7,384,333
2,385,000	Arconic Corporation	6.13% (b)	02/15/2028	2,232,014
300,000	Ardagh Packaging Finance, Inc.	5.25% (b)	04/30/2025	277,928
1,475,000	Ardagh Packaging Finance, Inc.	5.25% (b)	08/15/2027	1,055,753
8,095,000	Ares Capital Corporation	2.15%	07/15/2026	6,794,686
1,724,000	Ares Capital Corporation	2.88%	06/15/2028	1,367,377
7,320,000	Arrow Electronics, Inc.	3.88%	01/12/2028	6,971,481
1,315,000	Ashton Woods Finance Company	4.63% (b)	04/01/2030	967,373
1,840,000	ASP Unifrax Holdings, Inc.	5.25% (b)	09/30/2028	1,471,632
160,000	ASP Unifrax Holdings, Inc.	7.50% (b)	09/30/2029	111,356
1,755,000	AssuredPartners, Inc.	7.00% (b)	08/15/2025	1,650,797
190,000	AssuredPartners, Inc.	5.63% (b)	01/15/2029	152,363
4,840,000	AT&T, Inc.	2.75%	06/01/2031	4,184,122
23,000,000	AT&T, Inc.	3.50%	09/15/2053	17,472,759
7,805,000	AT&T, Inc.	3.55%	09/15/2055	5,860,812
16,935,000	Athene Global Funding (Secured Overnight Financing Rate + 0.56%)	1.83% (b)	08/19/2024	16,433,754
8,430,000	AutoNation, Inc.	3.85%	03/01/2032	7,273,825
900,000	Avaya, Inc.	6.13% (b)	09/15/2028	589,725
12,960,000	Aviation Capital Group LLC	1.95% (b)	09/20/2026	11,022,956

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
18,065,000	Bank of America Corporation (5 Year CMT Rate + 1.20%)	2.48%	09/21/2036	14,031,003
4,390,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.11%)	3.84%	04/25/2025	4,371,673
6,985,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.21%)	2.57%	10/20/2032	5,768,558
585,000	Bausch Health Companies, Inc.	6.13% (b)	02/01/2027	498,300
1,520,000	Bausch Health Companies, Inc.	7.00% (b)	01/15/2028	871,956
1,290,000	Bausch Health Companies, Inc.	4.88% (b)	06/01/2028	1,012,160
1,490,000	BCPE Empire Holdings, Inc.	7.63% (b)	05/01/2027	1,215,065
9,380,000	Berkshire Hathaway Energy Company	4.60% (b)	05/01/2053	9,010,126
5,540,000	Berkshire Hathaway Finance Corporation	2.85%	10/15/2050	3,996,364
3,190,000	Berkshire Hathaway Finance Corporation	3.85%	03/15/2052	2,736,768
5,455,000	Berry Global, Inc.	1.65%	01/15/2027	4,779,395
4,185,000	Blackstone Private Credit Fund	2.63% (b)	12/15/2026	3,509,483
8,305,000	Blackstone Secured Lending Fund	2.85%	09/30/2028	6,717,805
695,000	Blue Racer Midstream LLC	7.63% (b)	12/15/2025	658,123
9,784,000	Boeing Company	2.95%	02/01/2030	8,150,971
5,155,000	Boeing Company	3.75%	02/01/2050	3,647,366
125,000	Boxer Parent Company, Inc.	7.13% (b)	10/02/2025	119,847
2,100,000	Boyne USA, Inc.	4.75% (b)	05/15/2029	1,821,771
6,365,000	BP Capital markets America, Inc.	2.94%	06/04/2051	4,564,934
8,370,000	BP Capital markets America, Inc.	3.00%	03/17/2052	6,047,996
3,065,000	Brighthouse Financial Global Funding	1.00% (b)	04/12/2024	2,895,625
4,535,000	Brighthouse Financial Global Funding	2.00% (b)	06/28/2028	3,918,147
14,620,000	Broadcom, Inc.	3.42% (b)	04/15/2033	12,105,647
15,845,000	Brooklyn Union Gas Company	4.49% (b)	03/04/2049	13,490,305
1,270,000	Builders FirstSource, Inc.	4.25% (b)	02/01/2032	969,118
1,495,000	Caesars Entertainment, Inc.	4.63% (b)	10/15/2029	1,166,406
1,495,000	Callon Petroleum Company	7.50% (b)	06/15/2030	1,377,912
890,000	Calpine Corporation	4.50% (b)	02/15/2028	809,773
555,000	Calpine Corporation	5.13% (b)	03/15/2028	489,923
600,000	Calpine Corporation	4.63% (b)	02/01/2029	500,181
2,650,000	Carnival Corporation	5.75% (b)	03/01/2027	1,923,131
14,965,000	Carrier Global Corporation	3.38%	04/05/2040	11,756,707
525,000	Carvana Corporation	5.63% (b)	10/01/2025	403,930
1,754,000	Castle US Holding Corporation	9.50% (b)	02/15/2028	1,500,167
1,150,000	Catalent Pharma Solutions, Inc.	3.50% (b)	04/01/2030	939,768
2,520,000	CCO Holdings LLC	4.75% (b)	03/01/2030	2,162,954
1,275,000	CCO Holdings LLC	4.50% (b)	08/15/2030	1,062,691
1,200,000	CCO Holdings LLC	4.75% (b)	02/01/2032	985,560
1,190,000	CCO Holdings LLC	4.25% (b)	01/15/2034	923,410
1,830,000	Cedar Fair LP	5.25%	07/15/2029	1,616,428
1,520,000	Cengage Learning, Inc.	9.50% (b)	06/15/2024	1,408,174
660,000	Centene Corporation	3.00%	10/15/2030	548,714
14,870,000	Centene Corporation	2.50%	03/01/2031	11,849,606
1,025,000	Centene Corporation	2.63%	08/01/2031	817,601
1,165,000	Century Communities, Inc.	6.75%	06/01/2027	1,119,414

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,180,000	CF Industries, Inc.	5.38%	03/15/2044	7,641,455
7,641,000	Charter Communications Operating LLC	4.91%	07/23/2025	7,669,099
8,890,000	Charter Communications Operating LLC	3.50%	03/01/2042	6,183,298
1,219,000	Chesapeake Energy Corporation	5.88% (b)	02/01/2029	1,151,833
17,875,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	2.54%	05/17/2024	17,728,655
3,455,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.69%)	2.01%	01/25/2026	3,240,680
3,180,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.28%)	3.07%	02/24/2028	2,952,187
1,301,000	Clarios Global LP	6.25% (b)	05/15/2026	1,254,268
745,000	Clarios Global LP	8.50% (b)	05/15/2027	721,570
1,175,000	Clarivate Science Holdings Corporation	4.88% (b)	07/01/2029	968,218
460,000	Clean Harbors, Inc.	5.13% (b)	07/15/2029	418,299
240,000	Clear Channel Outdoor Holdings, Inc.	7.75% (b)	04/15/2028	175,235
1,635,000	Clear Channel Outdoor Holdings, Inc.	7.50% (b)	06/01/2029	1,180,519
1,265,000	Clearway Energy Operating LLC	4.75% (b)	03/15/2028	1,140,204
520,000	CMG Media Corporation	8.88% (b)	12/15/2027	412,233
2,450,000	CNX Midstream Partners LP	4.75% (b)	04/15/2030	2,061,111
1,210,000	CNX Resources Corporation	6.00% (b)	01/15/2029	1,132,572
4,625,000	Comcast Corporation	3.95%	10/15/2025	4,649,789
8,965,000	Comcast Corporation	3.40%	04/01/2030	8,419,712
725,000	CommScope Technologies LLC	5.00% (b)	03/15/2027	536,984
1,500,000	CommScope, Inc.	4.75% (b)	09/01/2029	1,214,250
1,375,000	Community Health Systems, Inc.	6.00% (b)	01/15/2029	1,141,071
1,730,000	Community Health Systems, Inc.	6.88% (b)	04/15/2029	1,120,884
1,205,000	Community Health Systems, Inc.	4.75% (b)	02/15/2031	885,522
1,215,000	Consolidated Communications, Inc.	5.00% (b)	10/01/2028	973,057
6,495,000	Constellation Brands, Inc.	3.15%	08/01/2029	5,852,198
2,995,000	Constellation Brands, Inc.	2.88%	05/01/2030	2,608,393
6,950,000	Continental Resources, Inc.	2.27% (b)	11/15/2026	6,174,699
1,243,000	Cornerstone Building Brands, Inc.	6.13% (b)	01/15/2029	800,004
5,495,000	Corporate Office Properties LP	2.90%	12/01/2033	4,264,925
740,000	Coty, Inc.	6.50% (b)	04/15/2026	683,331
1,240,000	Coty, Inc.	5.00% (b)	04/15/2026	1,138,326
3,085,000	CQP Holdco LP	5.50% (b)	06/15/2031	2,636,194
1,945,000	Credit Acceptance Corporation	6.63%	03/15/2026	1,824,634
14,600,000	Crown Castle International Corporation	3.65%	09/01/2027	13,840,264
3,059,000	Crown Castle International Corporation	3.30%	07/01/2030	2,700,827
2,940,000	CSC Holdings LLC	5.75% (b)	01/15/2030	2,146,876
1,250,000	CSI Compressco LP	7.50% (b)	04/01/2025	1,157,197
18,190,000	CSX Corporation	3.80%	11/01/2046	15,455,193
1,225,000	CVR Nitrogen Finance Corporation	6.13% (b)	06/15/2028	1,096,996
8,045,000	CVS Health Corporation	5.05%	03/25/2048	7,712,650
522,827	CWT Travel Group, Inc.	8.50% (b)	11/19/2026	472,505
2,200,000	Dana Financing Ltd.	5.75% (b)	04/15/2025	2,104,441
410,000	Dana, Inc.	5.38%	11/15/2027	355,986
965,000	Dana, Inc.	5.63%	06/15/2028	832,366
285,000	Dana, Inc.	4.25%	09/01/2030	221,702

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,427,000	Dealer Tire LLC	8.00% (b)	02/01/2028	1,234,655
1,215,000	Diamond Sports Group LLC	5.38% (b)	08/15/2026	305,269
15,856,000	Dick's Sporting Goods, Inc.	3.15%	01/15/2032	12,545,364
4,280,000	Dick's Sporting Goods, Inc.	4.10%	01/15/2052	2,851,178
3,500,000	Digital Realty Trust LP	3.70%	08/15/2027	3,337,225
3,000,000	Digital Realty Trust LP	3.60%	07/01/2029	2,714,003
1,515,000	DirectTV Financing LLC	5.88% (b)	08/15/2027	1,297,302
18,940,000	Discover Financial Services	4.10%	02/09/2027	18,180,769
1,330,000	DISH DBS Corporation	5.88%	11/15/2024	1,125,074
1,275,000	DISH DBS Corporation	5.75% (b)	12/01/2028	946,413
1,110,000	DISH DBS Corporation	5.13%	06/01/2029	677,988
14,683,000	Dollar Tree, Inc.	4.00%	05/15/2025	14,604,606
1,570,000	Dollar Tree, Inc.	3.38%	12/01/2051	1,117,738
4,400,000	DTE Energy Company	2.95%	03/01/2030	3,901,005
1,265,000	Duke Energy Carolinas LLC	2.85%	03/15/2032	1,124,039
2,095,000	Duke Energy Corporation	3.75%	09/01/2046	1,654,053
10,910,000	Duke Energy Corporation	3.95%	08/15/2047	8,879,395
2,075,000	Dun & Bradstreet Corporation	5.00% (b)	12/15/2029	1,795,020
1,588,000	East Ohio Gas Company	3.00% (b)	06/15/2050	1,149,672
1,180,000	EES Finance Corporation	8.13%	05/01/2025	1,119,667
2,435,000	Elevance Health, Inc.	4.55%	05/15/2052	2,295,988
926,000	Embarq Corporation	8.00%	06/01/2036	697,449
795,000	Emergent BioSolutions, Inc.	3.88% (b)	08/15/2028	564,654
620,000	Encompass Health Corporation	4.50%	02/01/2028	531,901
215,000	Encompass Health Corporation	4.75%	02/01/2030	180,481
1,430,000	Encompass Health Corporation	4.63%	04/01/2031	1,160,030
500,000	Endo Luxembourg Finance Company SARL	6.00% (b)	07/15/2023	33,019
1,040,000	Endo Luxembourg Finance Company SARL	6.13% (b)	04/01/2029	788,226
1,425,000	Energizer Holdings, Inc.	6.50% (b)	12/31/2027	1,250,587
8,730,000	Energy Transfer LP	4.75%	01/15/2026	8,708,332
4,850,000	Energy Transfer LP	4.40%	03/15/2027	4,702,438
9,225,000	Energy Transfer LP	5.00%	05/15/2044	7,719,255
3,785,000	Entergy Corporation	2.80%	06/15/2030	3,250,268
1,235,000	EQM Midstream Partners LP	4.75% (b)	01/15/2031	988,451
9,965,000	Equinix, Inc.	1.80%	07/15/2027	8,655,479
2,355,000	EverArc Escrow SARL	5.00% (b)	10/30/2029	1,985,430
3,954,000	Exelon Corporation	3.40%	04/15/2026	3,841,677
2,330,000	Exelon Corporation	4.10% (b)	03/15/2052	2,014,494
3,935,000	Expedia Group, Inc.	5.00%	02/15/2026	3,939,355
8,061,000	Expedia Group, Inc.	3.80%	02/15/2028	7,354,315
3,590,000	Expedia Group, Inc.	2.95%	03/15/2031	2,859,228
7,580,000	Exxon Mobil Corporation	4.23%	03/19/2040	7,178,164
6,257,000	FedEx Corporation	4.75%	11/15/2045	5,747,938
990,000	Ferrellgas LP	5.38% (b)	04/01/2026	861,003
2,055,000	Fertitta Entertainment LLC	6.75% (b)	01/15/2030	1,583,131
1,065,000	First Student Bidco, Inc.	4.00% (b)	07/31/2029	853,741

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,270,000	Flowserve Corporation	2.80%	01/15/2032	8,101,446
4,065,000	Ford Motor Company	3.25%	02/12/2032	3,054,339
2,900,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	2,678,599
1,200,000	Ford Motor Credit Company LLC	4.95%	05/28/2027	1,117,248
1,670,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	1,299,661
8,710,000	Fortinet, Inc.	1.00%	03/15/2026	7,668,562
1,610,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (b)	05/01/2028	1,333,514
390,000	Frontier Communications Holdings LLC	5.88% (b)	10/15/2027	351,664
800,000	Frontier Communications Holdings LLC	5.00% (b)	05/01/2028	681,808
100,392	Frontier Communications Holdings LLC	5.88%	11/01/2029	77,416
1,395,000	Frontier Communications Holdings LLC	6.00% (b)	01/15/2030	1,077,254
2,340,000	Full House Resorts, Inc.	8.25% (b)	02/15/2028	1,873,572
1,295,000	Gap, Inc.	3.88% (b)	10/01/2031	905,891
1,140,000	GCI LLC	4.75% (b)	10/15/2028	989,387
10,115,000	General Motors Financial Company, Inc.	2.40%	10/15/2028	8,409,325
10,165,000	General Motors Financial Company, Inc.	3.10%	01/12/2032	8,179,266
9,175,000	Georgia Power Company	2.20%	09/15/2024	8,864,889
19,564,000	Georgia Power Company	3.25%	03/15/2051	14,408,170
1,340,000	Glatfelter Corporation	4.75% (b)	11/15/2029	939,414
1,955,000	Global Access, Inc.	5.00% (b)	07/15/2029	1,654,595
1,846,960	Global Aircraft Leasing Company (7.25% PIK)	6.50% (b)	09/15/2024	1,404,161
18,728,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.17%)	2.58%	05/15/2026	18,295,211
6,340,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.82%)	2.27%	09/10/2027	6,021,413
1,760,000	Goodyear Tire & Rubber Company	5.25%	07/15/2031	1,417,390
615,000	GrafTech Finance, Inc.	4.63% (b)	12/15/2028	498,895
1,295,000	Griffon Corporation	5.75%	03/01/2028	1,179,175
665,000	Group 1 Automotive, Inc.	4.00% (b)	08/15/2028	557,106
1,175,971	Gulfport Energy Corporation	8.00% (b)	05/17/2026	1,159,055
22,059	Gulfport Energy Corporation	8.00%	05/17/2026	21,742
1,695,000	Gulfport Escrow	0.00%	05/15/2025	8,560
3,622,000	Halliburton Company	2.92%	03/01/2030	3,202,337
7,960,000	HCA, Inc.	4.13%	06/15/2029	7,265,433
5,405,000	Health Care Service Corporation and Mutual Legal Reserve Company	3.20% (b)	06/01/2050	4,075,745
2,030,000	Helios Software Holdings, Inc.	4.63% (b)	05/01/2028	1,613,658
1,095,000	Hertz Corporation	5.00% (b)	12/01/2029	846,112
1,075,000	Hess Midstream Operations LP	5.13% (b)	06/15/2028	966,855
2,370,000	Hess Midstream Operations LP	4.25% (b)	02/15/2030	1,989,259
1,355,000	Hess Midstream Operations LP	5.50% (b)	10/15/2030	1,218,402
1,520,000	H-Food Holdings LLC	8.50% (b)	06/01/2026	1,066,143
975,000	Hightower Holding LLC	6.75% (b)	04/15/2029	734,609
1,797,000	Hilcorp Energy LP	6.25% (b)	11/01/2028	1,697,042
315,000	Hilcorp Energy LP	5.75% (b)	02/01/2029	277,165
10,239,000	Host Hotels & Resorts LP	2.90%	12/15/2031	8,141,201
16,340,000	Hyundai Capital America	2.65% (b)	02/10/2025	15,601,724
630,000	Hyundai Capital America	1.80% (b)	10/15/2025	576,906

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,890,000	IAA, Inc.	5.50% (b)	06/15/2027	1,763,011
2,405,000	Icahn Enterprises LP	6.25%	05/15/2026	2,256,347
1,300,000	Icahn Enterprises LP	5.25%	05/15/2027	1,154,393
230,000	iHeartCommunications, Inc.	8.38%	05/01/2027	183,269
960,000	iHeartCommunications, Inc.	5.25% (b)	08/15/2027	823,008
1,875,000	II-VI, Inc.	5.00% (b)	12/15/2029	1,640,409
6,080,000	illumina, Inc.	0.55%	03/23/2023	5,953,899
1,600,000	Illuminate Buyer LLC	9.00% (b)	07/01/2028	1,266,088
1,435,000	Installed Building Products, Inc.	5.75% (b)	02/01/2028	1,276,896
6,866,000	Invitation Homes Operating Partnership LP	2.70%	01/15/2034	5,292,771
1,380,000	Iron Mountain, Inc.	4.88% (b)	09/15/2029	1,176,864
850,000	Iron Mountain, Inc.	4.50% (b)	02/15/2031	697,000
1,000,000	iStar, Inc.	4.75%	10/01/2024	943,026
875,000	Jazz Securities DAC	4.38% (b)	01/15/2029	780,020
2,160,000	JELD-WEN, Inc.	4.63% (b)	12/15/2025	1,838,786
5,920,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.92%)	2.60%	02/24/2026	5,633,645
6,950,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.02%)	2.07%	06/01/2029	5,983,450
8,980,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.25%)	2.58%	04/22/2032	7,563,584
8,690,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.26%)	2.96%	01/25/2033	7,465,881
10,800,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	9,208,169
9,379,000	Keurig Dr Pepper, Inc.	3.80%	05/01/2050	7,467,507
13,029,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	14,052,475
1,015,000	LBM Acquisition LLC	6.25% (b)	01/15/2029	655,019
730,000	LD Holdings Group LLC	6.50% (b)	11/01/2025	497,422
185,000	LD Holdings Group LLC	6.13% (b)	04/01/2028	113,050
1,300,000	Leeward Renewable Energy Operations LLC	4.25% (b)	07/01/2029	1,039,935
1,320,000	Legacy LifePoint Health LLC	4.38% (b)	02/15/2027	1,132,711
1,015,000	Legends Hospitality Holding Company LLC	5.00% (b)	02/01/2026	852,067
530,000	Level 3 Financing, Inc.	3.75% (b)	07/15/2029	410,750
1,260,000	LFS Topco LLC	5.88% (b)	10/15/2026	997,240
895,000	LifePoint Health, Inc.	5.38% (b)	01/15/2029	659,056
1,143,591	Ligado Networks LLC (15.50% PIK)	15.50% (b)	11/01/2023	623,257
1,360,000	Lions Gate Capital Holdings LLC	5.50% (b)	04/15/2029	1,064,764
1,745,000	LSF9 Atlantis Holdings LLC	7.75% (b)	02/15/2026	1,480,321
1,305,000	Lumen Technologies, Inc.	5.13% (b)	12/15/2026	1,101,159
1,170,000	Lumen Technologies, Inc.	4.00% (b)	02/15/2027	992,663
1,235,000	M/I Homes, Inc.	4.95%	02/01/2028	1,051,497
1,030,000	Madison IAQ LLC	4.13% (b)	06/30/2028	852,256
1,010,000	Madison IAQ LLC	5.88% (b)	06/30/2029	776,564
9,065,000	Magallanes, Inc.	3.76% (b)	03/15/2027	8,510,639
6,829,000	Marathon Petroleum Corporation	5.13%	12/15/2026	6,998,914
9,170,000	Marriott International, Inc.	3.13%	06/15/2026	8,762,188

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,275,000	Marriott International, Inc.	2.75%	10/15/2033	8,093,326
13,605,000	Marvell Technology, Inc.	4.20%	06/22/2023	13,589,640
7,335,000	Massachusetts Mutual Life Insurance Company	3.20% (b)	12/01/2061	5,029,755
1,085,000	Match Group Holdings LLC	5.00% (b)	12/15/2027	1,007,591
8,465,000	McDonald's Corporation	4.45%	03/01/2047	7,864,056
1,530,000	McGraw-Hill Education, Inc.	5.75% (b)	08/01/2028	1,313,038
2,500,000	Medline Borrower LP	5.25% (b)	10/01/2029	2,061,050
2,050,000	Metis Merger Sub LLC	6.50% (b)	05/15/2029	1,632,368
50,000	Metropolitan Edison Company	4.00% (b)	04/15/2025	49,246
755,000	MGM Resorts International	5.75%	06/15/2025	720,172
1,550,000	Michaels Companies, Inc.	5.25% (b)	05/01/2028	1,221,377
1,160,000	Michaels Companies, Inc.	7.88% (b)	05/01/2029	767,932
1,238,000	Midwest Gaming Borrower LLC	4.88% (b)	05/01/2029	1,010,994
1,780,000	Minerva Merger Sub, Inc.	6.50% (b)	02/15/2030	1,485,490
600,000	ModivCare Escrow Issuer, Inc.	5.00% (b)	10/01/2029	485,482
810,000	ModivCare, Inc.	5.88% (b)	11/15/2025	746,318
5,255,000	Monongahela Power Company	5.40% (b)	12/15/2043	5,205,374
2,430,000	Morgan Stanley (Secured Overnight Financing Rate + 1.29%)	2.94%	01/21/2033	2,085,158
18,109,000	Morgan Stanley (Secured Overnight Financing Rate + 1.36%)	2.48%	09/16/2036	13,943,525
6,465,000	Morgan Stanley (Secured Overnight Financing Rate + 1.61%)	4.21%	04/20/2028	6,326,712
1,272,000	Moss Creek Resources Holdings, Inc.	7.50% (b)	01/15/2026	1,139,903
1,250,000	MPLX LP	4.00%	03/15/2028	1,188,642
3,720,000	MPT Operating Partnership LP	5.00%	10/15/2027	3,410,161
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	847,791
1,020,000	Nabors Industries Ltd.	7.25% (b)	01/15/2026	906,040
820,000	Nabors Industries Ltd.	7.38% (b)	05/15/2027	780,029
1,635,000	Nasdaq, Inc.	3.95%	03/07/2052	1,332,549
1,975,000	Nationstar Mortgage Holdings, Inc.	5.75% (b)	11/15/2031	1,514,726
955,000	Navient Corporation	5.00%	03/15/2027	786,896
1,935,000	NCL Corporation Ltd.	3.63% (b)	12/15/2024	1,612,192
1,185,000	NCL Corporation Ltd.	5.88% (b)	03/15/2026	933,573
1,160,000	NCL Corporation Ltd.	5.88% (b)	02/15/2027	993,981
345,000	NESCO Holdings II, Inc.	5.50% (b)	04/15/2029	289,948
7,953,000	NetApp, Inc.	1.88%	06/22/2025	7,426,124
765,000	Netflix, Inc.	5.38% (b)	11/15/2029	724,298
550,000	Netflix, Inc.	4.88% (b)	06/15/2030	504,410
505,000	News Corporation	5.13% (b)	02/15/2032	448,137
3,500,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	2,942,427
1,830,000	NextEra Energy Capital Holdings, Inc.	5.00%	07/15/2032	1,876,528
1,000,000	NFP Corporation	6.88% (b)	08/15/2028	827,860
845,000	NFP Corporation	4.88% (b)	08/15/2028	724,993
1,950,000	NGL Energy Operating LLC	7.50% (b)	02/01/2026	1,761,874
1,150,000	NGL Energy Partners LP	7.50%	04/15/2026	861,637
3,475,000	NGPL PipeCo LLC	3.25% (b)	07/15/2031	2,899,107
11,680,000	Northrop Grumman Corporation	5.15%	05/01/2040	11,849,716
5,000,000	NRG Energy, Inc.	2.00% (b)	12/02/2025	4,532,413

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,715,000	NRG Energy, Inc.	3.63% (b)	02/15/2031	1,348,247
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,545,670
1,705,000	Oasis Petroleum, Inc.	6.38% (b)	06/01/2026	1,579,665
1,960,000	Occidental Petroleum Corporation	6.63%	09/01/2030	2,022,367
1,675,000	Occidental Petroleum Corporation	6.13%	01/01/2031	1,701,163
650,000	Occidental Petroleum Corporation	6.45%	09/15/2036	667,823
660,000	Occidental Petroleum Corporation	6.60%	03/15/2046	702,874
1,565,000	Office Properties Income Trust	2.65%	06/15/2026	1,331,885
7,295,000	Office Properties Income Trust	2.40%	02/01/2027	5,966,840
1,885,000	Olympus Water US Holding Corporation	4.25% (b)	10/01/2028	1,479,386
1,100,000	Olympus Water US Holding Corporation	6.25% (b)	10/01/2029	765,875
850,000	OneMain Finance Corporation	6.88%	03/15/2025	807,305
280,000	OneMain Finance Corporation	7.13%	03/15/2026	259,440
390,000	OneMain Finance Corporation	6.63%	01/15/2028	349,263
825,000	OneMain Finance Corporation	5.38%	11/15/2029	670,094
4,255,000	ONEOK, Inc.	3.40%	09/01/2029	3,760,390
12,265,000	Oracle Corporation	3.85%	04/01/2060	8,431,952
2,470,000	Organon & Company	5.13% (b)	04/30/2031	2,140,181
1,800,000	Owens & Minor, Inc.	6.63% (b)	04/01/2030	1,646,478
8,147,000	Owens Corning	4.40%	01/30/2048	6,752,185
8,775,000	Owl Rock Capital Corporation	2.63%	01/15/2027	7,359,175
12,305,000	Pacific Gas and Electric Company	1.37%	03/10/2023	12,120,599
9,268,000	Pacific Gas and Electric Company	2.50%	02/01/2031	7,097,891
8,622,000	Packaging Corporation of America	3.40%	12/15/2027	8,324,857
2,043,000	Par Petroleum LLC	7.75% (b)	12/15/2025	1,934,324
875,000	Park Intermediate Holdings LLC	4.88% (b)	05/15/2029	752,762
4,325,000	Parker-Hannifin Corporation	4.25%	09/15/2027	4,298,112
565,000	PBF Holding Company LLC	6.00%	02/15/2028	479,693
905,000	PECF USS Intermediate Holding Corporation	8.00% (b)	11/15/2029	718,479
2,085,000	Penn National Gaming, Inc.	5.63% (b)	01/15/2027	1,832,131
940,000	Penn National Gaming, Inc.	4.13% (b)	07/01/2029	714,569
1,385,000	PennyMac Financial Services, Inc.	5.38% (b)	10/15/2025	1,209,098
1,575,000	PennyMac Financial Services, Inc.	4.25% (b)	02/15/2029	1,160,531
8,000,000	Penske Truck Leasing Company LP	4.20% (b)	04/01/2027	7,809,752
1,450,000	Performance Food Group, Inc.	5.50% (b)	10/15/2027	1,344,875
1,175,000	Performance Food Group, Inc.	4.25% (b)	08/01/2029	983,452
1,975,000	PetSmart, Inc.	4.75% (b)	02/15/2028	1,714,537
1,545,000	PetSmart, Inc.	7.75% (b)	02/15/2029	1,394,756
613,000	PIC AU Holdings LLC	10.00% (b)	12/31/2024	637,382
2,570,000	Pike Corporation	5.50% (b)	09/01/2028	2,090,130
2,862,000	Pioneer Natural Resources Company	1.90%	08/15/2030	2,340,275
430,000	Post Holdings, Inc.	5.50% (b)	12/15/2029	385,267
1,785,000	Post Holdings, Inc.	4.63% (b)	04/15/2030	1,509,146
1,535,000	Premier Entertainment Sub LLC	5.63% (b)	09/01/2029	1,095,192
735,000	Premier Entertainment Sub LLC	5.88% (b)	09/01/2031	511,118
1,175,000	Prime Security Services Borrower LLC	6.25% (b)	01/15/2028	986,149

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,945,000	Prudential Financial, Inc.	3.91%	12/07/2047	6,866,724
950,000	Radiate Holdco LLC	4.50% (b)	09/15/2026	820,601
1,170,000	Radiology Partners, Inc.	9.25% (b)	02/01/2028	880,402
10,375,000	Raytheon Technologies Corporation	3.03%	03/15/2052	7,748,798
490,000	Real Hero Merger Sub 2, Inc.	6.25% (b)	02/01/2029	372,309
915,000	Realogy Group LLC	5.75% (b)	01/15/2029	695,400
2,385,000	Realogy Group LLC	5.25% (b)	04/15/2030	1,771,232
975,000	Rent-A-Center, Inc.	6.38% (b)	02/15/2029	761,758
650,000	Roller Bearing Company of America, Inc.	4.38% (b)	10/15/2029	553,908
10,560,000	Royalty Pharma PLC	3.30%	09/02/2040	7,816,632
2,600,000	RP Escrow Issuer LLC	5.25% (b)	12/15/2025	2,251,206
6,028,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	6,054,867
1,595,000	Sabra Health Care LP	3.20%	12/01/2031	1,267,585
655,000	Sabre Global, Inc.	9.25% (b)	04/15/2025	632,419
3,890,000	Santander Holdings USA, Inc. (Secured Overnight Financing Rate + 1.25%)	2.49%	01/06/2028	3,436,392
1,665,000	Schweitzer-Mauduit International, Inc.	6.88% (b)	10/01/2026	1,484,056
590,000	Science Applications International Corporation	4.88% (b)	04/01/2028	551,051
1,535,000	Scientific Games Holdings LP	6.63% (b)	03/01/2030	1,307,160
1,450,000	Scotts Miracle-Gro Company	4.50%	10/15/2029	1,191,842
1,145,000	Scripps Escrow, Inc.	5.88% (b)	07/15/2027	1,003,862
1,900,000	SEG Holding LLC	5.63% (b)	10/15/2028	1,705,098
2,895,000	Select Medical Corporation	6.25% (b)	08/15/2026	2,708,215
4,600,000	Sherwin-Williams Company	2.90%	03/15/2052	3,143,092
1,100,000	Sirius XM Radio, Inc.	5.50% (b)	07/01/2029	1,005,065
690,000	Sirius XM Radio, Inc.	4.13% (b)	07/01/2030	577,923
14,298,000	Smithfield Foods, Inc.	4.25% (b)	02/01/2027	13,785,187
2,158,000	Smithfield Foods, Inc.	3.00% (b)	10/15/2030	1,791,506
1,640,000	Sonic Automotive, Inc.	4.63% (b)	11/15/2029	1,272,894
6,150,000	Southern Company (5 Year CMT Rate + 2.92%)	3.75%	09/15/2051	5,240,846
7,667,000	Southwest Airlines Company	4.75%	05/04/2023	7,731,068
5,270,000	Southwestern Electric Power Company	3.25%	11/01/2051	3,911,312
1,215,000	Southwestern Energy Company	5.38%	02/01/2029	1,129,306
1,350,000	Southwestern Energy Company	4.75%	02/01/2032	1,156,869
1,230,000	Spectrum Brands, Inc.	5.00% (b)	10/01/2029	1,065,328
3,965,000	Sprint Capital Corporation	6.88%	11/15/2028	4,181,132
975,000	SRS Distribution, Inc.	4.63% (b)	07/01/2028	854,675
1,490,000	SRS Distribution, Inc.	6.13% (b)	07/01/2029	1,177,704
760,000	Staples, Inc.	7.50% (b)	04/15/2026	632,244
480,000	Staples, Inc.	10.75% (b)	04/15/2027	318,103
950,000	Station Casinos LLC	4.63% (b)	12/01/2031	742,188
1,880,000	Suburban Propane Partners LP	5.00% (b)	06/01/2031	1,601,704
1,550,000	SunCoke Energy, Inc.	4.88% (b)	06/30/2029	1,240,672
1,010,000	Sunoco LP	6.00%	04/15/2027	964,707
475,000	Sunoco LP	4.50%	05/15/2029	392,454
1,125,000	SWF Escrow Issuer Corporation	6.50% (b)	10/01/2029	758,166

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,675,000	Synchrony Financial	3.95%	12/01/2027	12,478,866
13,450,000	Sysco Corporation	3.30%	02/15/2050	10,059,012
2,115,000	Sysco Corporation	3.15%	12/14/2051	1,517,047
1,930,000	Tenet Healthcare Corporation	6.25% (b)	02/01/2027	1,780,425
2,200,000	Tenet Healthcare Corporation	6.13% (b)	10/01/2028	1,889,514
1,500,000	Tenet Healthcare Corporation	6.13% (b)	06/15/2030	1,388,340
1,215,000	Tenneco, Inc.	5.13% (b)	04/15/2029	1,145,839
5,310,000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	5,187,425
14,445,000	Thermo Fisher Scientific, Inc.	1.22%	10/18/2024	13,700,966
9,020,000	T-Mobile USA, Inc.	2.25%	02/15/2026	8,133,814
505,000	T-Mobile USA, Inc.	3.38% (b)	04/15/2029	443,342
8,380,000	T-Mobile USA, Inc.	3.40% (b)	10/15/2052	6,207,252
655,000	TMS International Corporation	6.25% (b)	04/15/2029	476,916
460,000	Townsquare Media, Inc.	6.88% (b)	02/01/2026	410,389
340,000	TransDigm, Inc.	8.00% (b)	12/15/2025	344,486
2,205,000	TransDigm, Inc.	6.25% (b)	03/15/2026	2,132,301
1,720,000	TransDigm, Inc.	5.50%	11/15/2027	1,464,907
1,204,688	Transocean Poseidon Ltd.	6.88% (b)	02/01/2027	1,061,697
963,000	Transocean Proteus Ltd.	6.25% (b)	12/01/2024	899,071
475,000	Transocean, Inc.	11.50% (b)	01/30/2027	446,472
1,320,000	Trident TPI Holdings, Inc.	6.63% (b)	11/01/2025	1,214,024
5,826,000	Triton Container International Ltd	3.25%	03/15/2032	4,753,456
3,335,000	Triton Container International Ltd.	1.15% (b)	06/07/2024	3,124,546
1,045,000	Triton Water Holdings, Inc.	6.25% (b)	04/01/2029	743,685
495,000	Triumph Group, Inc.	6.25% (b)	09/15/2024	442,169
992,000	Triumph Group, Inc.	7.75%	08/15/2025	765,224
310,000	Tronox, Inc.	4.63% (b)	03/15/2029	249,936
1,180,000	Uber Technologies, Inc.	4.50% (b)	08/15/2029	972,763
440,000	United Airlines, Inc.	4.38% (b)	04/15/2026	389,277
2,545,000	United Airlines, Inc.	4.63% (b)	04/15/2029	2,167,564
1,365,000	United Natural Foods, Inc.	6.75% (b)	10/15/2028	1,277,560
3,395,000	UnitedHealth Group, Inc.	4.95%	05/15/2062	3,449,217
950,000	Uniti Group LP	6.50% (b)	02/15/2029	698,668
1,000,000	Univision Communications, Inc.	4.50% (b)	05/01/2029	840,158
1,020,000	US Foods, Inc.	4.75% (b)	02/15/2029	893,408
985,000	US Foods, Inc.	4.63% (b)	06/01/2030	831,701
3,040,000	USA Compression Partners LP	6.88%	09/01/2027	2,702,241
1,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	910,239
2,420,000	Verizon Communications, Inc.	3.88%	03/01/2052	2,033,512
5,265,000	Viatis, Inc.	1.65%	06/22/2025	4,771,543
1,265,000	Victoria's Secret Company	4.63% (b)	07/15/2029	954,923
440,000	Viking Cruises Ltd.	13.00% (b)	05/15/2025	451,515
3,150,000	Viking Cruises Ltd.	5.88% (b)	09/15/2027	2,357,594
3,525,000	Virginia Electric and Power Company	3.75%	05/15/2027	3,491,669
475,000	Virtusa Corporation	7.13% (b)	12/15/2028	382,529
9,333,000	VMware, Inc.	2.20%	08/15/2031	7,358,814

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,115,000	Vontier Corporation	2.40%	04/01/2028	4,313,142
3,505,000	Vornado Realty LP	2.15%	06/01/2026	3,127,146
1,660,000	WASH Multifamily Acquisition, Inc.	5.75% (b)	04/15/2026	1,567,380
950,000	Waste Pro, Inc.	5.50% (b)	02/15/2026	845,172
704,000	Weatherford International Ltd.	11.00% (b)	12/01/2024	710,287
755,000	Weatherford International Ltd.	6.50% (b)	09/15/2028	678,960
620,000	Weatherford International Ltd.	8.63% (b)	04/30/2030	515,677
7,375,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	3.20%	06/17/2027	6,994,751
7,690,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.43%)	2.88%	10/30/2030	6,768,807
1,400,000	Western Midstream Operating LP	4.55%	02/01/2030	1,214,913
2,390,000	Western Union Company	1.35%	03/15/2026	2,136,825
15,170,000	Western Union Company	2.75%	03/15/2031	12,452,636
740,000	Wheel Pros, Inc.	6.50% (b)	05/15/2029	523,953
4,525,000	Williams Companies, Inc.	3.50%	10/15/2051	3,376,480
14,411,000	Willis North America, Inc.	4.50%	09/15/2028	13,847,979
3,465,000	Workday, Inc.	3.70%	04/01/2029	3,244,491
1,950,000	WR Grace Holdings LLC	5.63% (b)	08/15/2029	1,440,563
16,292,000	WRKCo, Inc.	3.75%	03/15/2025	16,162,605
1,215,000	Wyndham Hotels & Resorts, Inc.	4.38% (b)	08/15/2028	1,064,437
845,000	XHR LP	6.38% (b)	08/15/2025	816,040
1,270,000	XHR LP	4.88% (b)	06/01/2029	1,091,403
1,245,000	Yum! Brands, Inc.	4.75% (b)	01/15/2030	1,132,066
775,000	Zayo Group Holdings, Inc.	4.00% (b)	03/01/2027	644,374
360,000	Zayo Group Holdings, Inc.	6.13% (b)	03/01/2028	260,930
Total US Corporate Bonds (Cost \$1,692,185,766)				1,462,159,934

US Government and Agency Mortgage Backed Obligations - 17.2%

303,450	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	319,736
156,869	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	165,393
6,058,710	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	5,793,973
3,299,013	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	3,142,979
3,180,608	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	3,022,239
11,766,156	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08701	3.00%	04/01/2046	11,168,299
767,058	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08737	3.00%	12/01/2046	726,483
7,174,534	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G61645	4.00%	10/01/2048	7,192,210
1,140,980	Federal Home Loan Mortgage Corporation Pass-Thru, Pool N70081	5.50%	07/01/2038	1,169,537
5,410,029	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q33789	3.50%	06/01/2045	5,314,129
47,500,000	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA7543	4.00%	06/01/2052	46,998,535
17,149,491	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	16,340,006
9,137,103	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	8,015,908
68,475,295	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7538	2.00%	04/01/2051	60,040,928
12,097,952	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8174	3.00%	10/01/2051	11,294,488
26,331,410	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8221	3.50%	06/01/2052	25,362,336
992,208	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	952,815
145,575	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	145,522
4,590,721	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V83144	4.00%	04/01/2047	4,617,349

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,426,116	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	11,763,569
34,578	Federal Home Loan Mortgage Corporation REMICS, Series 2692-SC (-2 x 1 Month LIBOR USD + 13.29%, 13.29% Cap)	10.64% (j)	07/15/2033	37,119
937,955	Federal Home Loan Mortgage Corporation REMICS, Series 2722-PS (-1 x 1 Month LIBOR USD + 9.89%, 9.89% Cap)	8.42% (j)	12/15/2033	1,002,349
43,430	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	45,457
97,456	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	5.18% (i)(j)	07/15/2035	11,086
47,076	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	5.41% (i)(j)	10/15/2035	3,864
154,544	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	164,284
12,719	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	12,664
162,673	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	170,546
44,682	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	4.76% (i)(j)	02/15/2037	3,549
98,045	Federal Home Loan Mortgage Corporation REMICS, Series 3382-SB (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.68% (i)(j)	11/15/2037	10,339
120,759	Federal Home Loan Mortgage Corporation REMICS, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	5.07% (i)(j)	11/15/2037	11,401
129,843	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	4.86% (i)(j)	02/15/2038	11,903
19,320	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	4.33% (i)(j)	03/15/2038	1,738
19,320	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	4.33% (i)(j)	03/15/2038	1,687
69,888	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.24% (c)(i)	06/15/2038	69,038
43,141	Federal Home Loan Mortgage Corporation REMICS, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	3.63% (i)(j)	08/15/2039	3,128
115,177	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.68% (i)(j)	10/15/2049	11,205
120,051	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	5.03% (i)(j)	03/15/2032	10,793
504,172	Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ	5.50%	08/15/2036	538,737
179,005	Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	4.45% (i)(j)	05/15/2040	20,872
130,669	Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	5.50%	08/15/2036	139,547
1,257,387	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50%	12/15/2040	1,302,005
688,782	Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.50%	12/15/2030	691,340
169,807	Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	6.85% (j)	01/15/2041	152,877
101,340	Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap)	7.21% (j)	01/15/2041	92,984
514,039	Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ	5.50%	07/15/2034	545,674
446,310	Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.50%	02/15/2031	448,005

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
550,939	Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ	4.50%	03/15/2041	574,346
514,747	Federal Home Loan Mortgage Corporation REMICS, Series 3819-ZU	5.50%	07/15/2034	546,579
1,474,487	Federal Home Loan Mortgage Corporation REMICS, Series 3824-EY	3.50%	03/15/2031	1,480,097
251,282	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	9.23% (j)	02/15/2041	243,435
863,732	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	917,310
2,310,543	Federal Home Loan Mortgage Corporation REMICS, Series 3889-VZ	4.00%	07/15/2041	2,282,066
2,294,692	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00%	08/15/2041	2,432,011
787,888	Federal Home Loan Mortgage Corporation REMICS, Series 3972-AZ	3.50%	12/15/2041	744,116
7,825,490	Federal Home Loan Mortgage Corporation REMICS, Series 4165-ZT	3.00% (k)	02/15/2043	7,077,636
2,501,669	Federal Home Loan Mortgage Corporation REMICS, Series 4291-MS (-1 x 1 Month LIBOR USD + 5.90%, 5.90% Cap)	4.58% (i)(j)	01/15/2054	300,621
9,828	Federal Home Loan Mortgage Corporation REMICS, Series 4391-MA	3.00%	07/15/2040	9,820
8,619,777	Federal Home Loan Mortgage Corporation REMICS, Series 4413-AZ	3.50%	11/15/2044	8,461,114
3,137,402	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2041	3,123,303
12,990,497	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	12,721,793
3,739,808	Federal Home Loan Mortgage Corporation REMICS, Series 4481-B	3.00%	12/15/2042	3,705,728
15,921,236	Federal Home Loan Mortgage Corporation REMICS, Series 4542-AC	2.70%	01/15/2045	15,424,919
34,934,000	Federal Home Loan Mortgage Corporation REMICS, Series 5138-HM	2.00%	04/25/2051	28,611,121
9,330,769	Federal Home Loan Mortgage Corporation REMICS, Series 5148-BZ	2.50% (k)	10/25/2051	6,555,711
13,677,455	Federal Home Loan Mortgage Corporation REMICS, Series 5195-ZN	2.50% (k)	02/25/2052	9,879,593
194,607	Federal Home Loan Mortgage Corporation REMICS, Series R003-ZA	5.50%	10/15/2035	207,654
20,000,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2021-HQA2-M2 (Secured Overnight Financing Rate 30 Day Average + 2.05%)	2.98% (b)	12/25/2033	17,879,786
25,000,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-M1B (Secured Overnight Financing Rate 30 Day Average + 2.90%)	3.83% (b)	04/25/2042	23,565,060
59,145	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	62,198
48,782	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	51,340
404,601	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	425,775
200,180	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	210,661
278,528	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	293,112
62,430	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	64,776
346,399	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	358,564

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
302,642	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	307,936
29,338	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	29,020
6,673	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	6,710
492,996	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	501,577
4,778,599	Federal National Mortgage Association Pass-Thru, Pool AL9238	3.00%	10/01/2041	4,535,930
1,406,240	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	1,402,054
6,934,558	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	6,597,574
8,756,481	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	8,116,414
4,053,313	Federal National Mortgage Association Pass-Thru, Pool AS7724	2.50%	08/01/2046	3,677,956
12,618,679	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	11,950,010
9,115,145	Federal National Mortgage Association Pass-Thru, Pool BD8013	2.50%	09/01/2046	8,272,913
2,216,213	Federal National Mortgage Association Pass-Thru, Pool BM4094	3.00%	03/01/2043	2,120,326
13,444,961	Federal National Mortgage Association Pass-Thru, Pool BM6089	3.50%	12/01/2044	13,166,154
7,380,362	Federal National Mortgage Association Pass-Thru, Pool BN7712	2.50%	08/01/2034	7,095,050
8,179,843	Federal National Mortgage Association Pass-Thru, Pool CA3903	3.00%	07/01/2034	8,084,786
12,016,712	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	11,353,839
35,685,052	Federal National Mortgage Association Pass-Thru, Pool FM2310	3.00%	01/01/2048	33,682,112
19,099,312	Federal National Mortgage Association Pass-Thru, Pool FM4575	2.50%	10/01/2050	17,386,868
11,907,381	Federal National Mortgage Association Pass-Thru, Pool FM6061	2.00%	02/01/2051	10,418,479
34,339,205	Federal National Mortgage Association Pass-Thru, Pool FM8214	4.00%	05/01/2049	34,357,024
7,938,754	Federal National Mortgage Association Pass-Thru, Pool FM8664	3.00%	10/01/2046	7,512,107
27,746,839	Federal National Mortgage Association Pass-Thru, Pool FM8972	4.00%	06/01/2049	27,780,531
6,302,252	Federal National Mortgage Association Pass-Thru, Pool FM9846	2.50%	12/01/2051	5,684,131
63,828,772	Federal National Mortgage Association Pass-Thru, Pool FM9993	3.50%	07/01/2051	62,081,160
42,222,278	Federal National Mortgage Association Pass-Thru, Pool FS0174	2.50%	01/01/2052	38,054,834
58,512,903	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	56,819,019
224,135	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	227,025
154,700	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	156,696
4,701	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	4,717
2,582,420	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	2,477,918
1,204,225	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	1,116,194
2,079,012	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	1,992,363
4,259,381	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	3,947,956
1,761,746	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	1,633,088
11,535,622	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	10,923,568
29,428,328	Federal National Mortgage Association Pass-Thru, Pool MA4237	2.00%	01/01/2051	25,671,342
75,323,694	Federal National Mortgage Association Pass-Thru, Pool MA4326	2.50%	05/01/2051	67,908,026
37,180,000	Federal National Mortgage Association Pass-Thru, Pool MA4655	4.00%	07/01/2052	36,735,422
33,145,000	Federal National Mortgage Association Pass-Thru, Pool MA4709	5.00%	07/01/2052	33,893,141
17,450,500	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	16,902,170
39,950,000	Federal National Mortgage Association, Pool BL4421	2.14%	10/01/2029	36,501,627
25,972,000	Federal National Mortgage Association, Pool BL4424	2.14%	10/01/2029	23,730,169
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	26,229,092
32,930,000	Federal National Mortgage Association, Pool BL4592	2.28%	11/01/2029	30,238,732
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	16,562,367
4,900,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	3,719,202

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
36,599,790	Federal National Mortgage Association, Pool BS4941	2.46%	04/01/2032	33,462,461
158,970	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	168,195
1,041,126	Federal National Mortgage Association, Series 2005-20-QH	5.00%	03/25/2035	1,084,511
194,109	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	4.96% (i)(j)	10/25/2036	24,952
80,360	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	5.13% (i)(j)	07/25/2036	6,701
57,249	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.63% (i)(j)	05/25/2037	5,213
773,342	Federal National Mortgage Association, Series 2007-30-FS (-5 x 1 Month LIBOR USD + 29.83%, 29.83% Cap)	22.31% (j)	04/25/2037	926,260
300,701	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	4.82% (i)(j)	04/25/2037	36,118
46,011	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	47,232
15,405	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (i)(j)	07/25/2038	1,226
201,030	Federal National Mortgage Association, Series 2009-111-EZ	5.00%	01/25/2040	209,113
5,664	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.63% (i)(j)	01/25/2040	763
32,181	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	32,995
28,383	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	4.33% (i)(j)	07/25/2039	3,163
70,113	Federal National Mortgage Association, Series 2009-62-PS (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.48% (i)(j)	08/25/2039	5,319
507,698	Federal National Mortgage Association, Series 2009-77-ZA	4.50%	10/25/2039	520,875
127,597	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	129,734
35,223	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	36,376
168,838	Federal National Mortgage Association, Series 2010-112-ZA	4.00%	10/25/2040	160,896
79,518	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	2.88% (i)(j)	10/25/2040	5,843
29,336	Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	11.81% (j)	12/25/2040	29,733
22,053	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	3.38% (i)(j)	04/25/2040	866
15,011	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	3.31% (i)(j)	04/25/2040	1,302
87,597	Federal National Mortgage Association, Series 2010-35-SP (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.73% (i)(j)	04/25/2050	12,514
6,403	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	4.83% (i)(j)	04/25/2040	501
598,457	Federal National Mortgage Association, Series 2010-37-MY	4.50%	04/25/2040	581,493
124,448	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	3.38% (i)(j)	01/25/2040	10,054
219,931	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	229,629
97,504	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	101,850
128,537	Federal National Mortgage Association, Series 2010-7-PE	5.00%	02/25/2040	128,131
43,174	Federal National Mortgage Association, Series 2010-90-GS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (i)(j)	08/25/2040	3,122
30,067	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	19.69% (j)	09/25/2040	39,756
1,304,455	Federal National Mortgage Association, Series 2011-141-PZ	4.00%	01/25/2042	1,316,736

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
362,511	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	361,265
413,009	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	414,191
546,199	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	556,712
17,603,572	Federal National Mortgage Association, Series 2013-6-ZB	3.00% (k)	02/25/2043	15,986,555
5,604,202	Federal National Mortgage Association, Series 2017-46-ZL	3.50% (k)	06/25/2057	5,178,247
1,071,172	Federal National Mortgage Association, Series 2017-86-MA	3.00%	04/25/2046	1,041,070
11,531,656	Federal National Mortgage Association, Series 2018-21-IO	3.00% (i)	04/25/2048	1,758,341
18,143,130	Federal National Mortgage Association, Series 2018-21-PO	0.00% (l)	04/25/2048	14,638,523
9,144,191	Federal National Mortgage Association, Series 2018-35-IO	3.00% (i)	05/25/2048	1,516,782
35,079,455	Federal National Mortgage Association, Series 2018-35-PO	0.00% (l)	05/25/2048	26,913,561
32,264,060	Federal National Mortgage Association, Series 2020-49-ZD	2.00% (k)	07/25/2050	23,922,981
8,298,524	Federal National Mortgage Association, Series 2020-63-DZ	2.00% (k)	09/25/2050	5,951,053
18,971,414	Federal National Mortgage Association, Series 2021-48-NS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 3.65% Cap)	2.72% (i)(j)	08/25/2051	1,233,195
9,263,442	Federal National Mortgage Association, Series 2022-12-MZ	3.00% (k)	03/25/2052	7,337,011
25,247,987	Federal National Mortgage Association, Series 2022-28-Z	2.50% (k)	02/25/2052	19,980,545
14,901,105	Federal National Mortgage Association, Series 2022-31-GZ	2.00% (k)	03/25/2052	11,392,726
65,906,124	Federal National Mortgage Association, Series 2022-3-ZW	2.00% (k)	02/25/2052	43,635,793
22,708,499	Federal National Mortgage Association, Series 2022-40-AZ	2.00%	08/25/2050	16,818,968
115,749	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	3.83% (i)(j)	11/25/2039	11,639
30,000,000	Federal National Mortgage Association, TBA	3.50% (p)	07/15/2041	28,858,594
8,062,891	Federal Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% (c)	11/25/2057	7,719,245
15,552,950	Federal Seasoned Credit Risk Transfer Trust, Series 2019-4-M55D	4.00%	02/25/2059	15,578,171
47,136,090	Government National Mortgage Association Pass-Thru, Pool 785662	2.50%	10/20/2051	42,582,692
30,973,500	Government National Mortgage Association Pass-Thru, Pool 785713	2.50%	10/20/2051	28,142,224
14,504,549	Government National Mortgage Association Pass-Thru, Pool 785764	2.50%	11/20/2051	13,177,697
107,011	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	5.50% (i)(j)	08/20/2033	8,531
55,701	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.45% (i)(j)	09/20/2038	3,101
717,547	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	730,652
776,986	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	790,274
756,759	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	770,586
979,914	Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	1,029,028
2,508,248	Government National Mortgage Association, Series 2010-113-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.45% (i)(j)	09/20/2040	339,007
106,044	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	108,438
1,306,006	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	1,298,828
4,306,913	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	4,397,418
3,056,052	Government National Mortgage Association, Series 2013-117-MS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.55% (i)(j)	02/20/2043	246,533
2,307,709	Government National Mortgage Association, Series 2013-122-SB (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.59% (i)(j)	08/16/2043	294,437
3,366,849	Government National Mortgage Association, Series 2014-102-TS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	4.00% (i)(j)	07/20/2044	384,677

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,853,951	Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	4.60% (i)(j)	08/20/2044	407,380
2,497,208	Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	4.60% (i)(j)	08/20/2044	356,458
18,618,245	Government National Mortgage Association, Series 2020-61-IA	3.00% (i)	05/20/2050	2,799,229
8,975,453	Government National Mortgage Association, Series 2021-103-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	2.48% (i)(j)	04/20/2051	329,447
13,537,301	Government National Mortgage Association, Series 2021-117-ID	3.50% (i)	06/20/2051	1,549,884
29,510,465	Government National Mortgage Association, Series 2021-155-UI	4.50% (i)	09/20/2051	5,305,554
20,764,863	Government National Mortgage Association, Series 2021-214-IG	2.50% (i)	12/20/2051	3,125,662
16,915,426	Government National Mortgage Association, Series 2022-83-GZ	3.00% (k)	05/20/2052	14,473,311
Total US Government and Agency Mortgage Backed Obligations (Cost \$1,638,001,699)				1,511,616,048
US Government and Agency Obligations - 19.1%				
80,600,000	United States Treasury Notes	0.13%	04/30/2023	78,789,729
99,000,000	United States Treasury Notes	0.13%	07/31/2023	96,045,469
46,200,000	United States Treasury Notes	0.13%	08/31/2023	44,713,840
177,400,000	United States Treasury Notes	3.00%	06/30/2024	177,503,946
9,050,000	United States Treasury Notes	2.75%	05/15/2025	8,981,418
184,100,000	United States Treasury Notes	2.88%	06/15/2025	183,380,859
90,800,000	United States Treasury Notes	0.38%	11/30/2025	82,954,313
9,200,000	United States Treasury Notes	2.63%	05/31/2027	9,027,141
213,150,000	United States Treasury Notes	3.25%	06/30/2027	215,248,195
44,000,000	United States Treasury Notes	1.25%	03/31/2028	39,758,125
5,500,000	United States Treasury Notes	2.75%	05/31/2029	5,392,578
162,950,000	United States Treasury Notes	3.25%	06/30/2029	164,897,761
76,750,000	United States Treasury Notes	2.88%	05/15/2032	75,898,555
70,200,000	United States Treasury Notes	2.25%	05/15/2041	58,606,031
102,550,000	United States Treasury Notes	3.25%	05/15/2042	100,114,437
349,000,000	United States Treasury Notes	1.25%	05/15/2050	222,201,212
123,870,000	United States Treasury Notes	2.88%	05/15/2052	117,028,117
Total US Government and Agency Obligations (Cost \$1,725,199,151)				1,680,541,726
Affiliated Mutual Funds - 5.7%				
11,446,899	DoubleLine Global Bond Fund (Class I)			98,099,925
39,698,318	DoubleLine Infrastructure Income Fund (Class I)			366,415,475
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)			38,850,000
Total Affiliated Mutual Funds (Cost \$561,086,935)				503,365,400
Common Stocks - 0.0%				
15,497	CWT Travel Holdings, Inc. (d)(m)			309,940
72,582	Foresight Equity (d)(m)			1,432,036
116,771	Frontera Energy Corporation (m)			927,162
620	Frontera Holdings LLC Equity (d)(m)			310
6,306	Gulfport Energy Corporation (m)			501,390
14,821	Intelsat Emergence S.A. (d)(m)			400,167
39,969	McDermott International Ltd. (m)			21,983
Total Common Stocks (Cost \$13,238,963)				3,592,988

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Escrow Notes - 0.0%				
1,585,000	GCB Intelsat Jackson Escrow (d)(m)			–
Total Escrow Notes (Cost \$-)				–
Rights - 0.0%				
1,552	Intelsat Jackson Holdings Ltd. (d)(m)			6,208
1,552	Intelsat Jackson Holdings Ltd. (d)(m)			5,820
Total Rights (Cost \$-)				12,028
Warrants - 0.0%				
31,063	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (d)(m)			7,563
995,158	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (d)(m)			–
Total Warrants (Cost \$-)				7,563
Short Term Investments - 1.1%				
30,294,888	First American Government Obligations Fund - Class U	1.31% (g)		30,294,888
30,294,888	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (g)		30,294,888
30,294,888	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (g)		30,294,888
6,850,000	United States Treasury Bills	0.00%		6,708,880
Total Short Term Investments (Cost \$97,623,081)				97,593,544
Total Investments - 99.6% (Cost \$9,710,539,623)				8,767,237,182
Other Assets in Excess of Liabilities - 0.4%				31,118,785
NET ASSETS - 100.0%				\$ 8,798,355,967

- (a) Perpetual maturity. The date disclosed is the next call date of the security.
 - (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) 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) 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) 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.
 - (g) Seven-day yield as of period end
 - (h) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (i) Interest only security
 - (j) 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.
 - (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) Principal only security
 - (m) Non-income producing security
 - (n) 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.
 - (o) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
 - (p) Represents or includes a TBA Transaction
- 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	19.1%
US Government and Agency Mortgage Backed Obligations	17.2%
US Corporate Bonds	16.6%
Non-Agency Residential Collateralized Mortgage Obligations	11.3%
Non-Agency Commercial Mortgage Backed Obligations	7.2%
Foreign Corporate Bonds	6.8%
Affiliated Mutual Funds	5.7%
Asset Backed Obligations	4.6%
Bank Loans	4.4%
Collateralized Loan Obligations	4.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.5%
Short Term Investments	1.1%
Municipal Bonds	0.1%
Common Stocks	0.0% (q)
Rights	0.0% (q)
Warrants	0.0% (q)
Escrow Notes	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	19.1%
US Government and Agency Mortgage Backed Obligations	17.2%
Non-Agency Residential Collateralized Mortgage Obligations	11.3%
Non-Agency Commercial Mortgage Backed Obligations	7.2%
Affiliated Mutual Funds	5.7%
Banking	5.3%
Asset Backed Obligations	4.6%
Collateralized Loan Obligations	4.0%
Utilities	2.3%
Energy	2.2%
Technology	1.7%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.5%
Healthcare	1.5%
Finance	1.4%
Telecommunications	1.2%
Short Term Investments	1.1%
Transportation	1.0%
Insurance	1.0%
Business Equipment and Services	0.9%
Automotive	0.8%
Retailers (other than Food/Drug)	0.8%
Aerospace & Defense	0.8%
Real Estate	0.8%
Media	0.7%
Food Products	0.7%
Electronics/Electric	0.7%
Diversified Manufacturing	0.5%
Mining	0.5%
Pharmaceuticals	0.5%
Chemicals/Plastics	0.4%
Pulp & Paper	0.3%
Industrial Equipment	0.3%
Hotels/Motels/Inns and Casinos	0.2%
Commercial Services	0.2%
Beverage and Tobacco	0.2%
Containers and Glass Products	0.2%
Food Service	0.2%
Construction	0.1%
Building and Development (including Steel/Metals)	0.1%
Financial Intermediaries	0.1%
Chemical Products	0.1%
Environmental Control	0.1%
Municipal Bonds	0.1%
Leisure	0.0% (q)
Consumer Products	0.0% (q)
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, 2022 is as follows:

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at June 30, 2022	Value at June 30, 2022	Change in Unrealized for the Period Ended June 30, 2022	Dividend Income Earned for the Period Ended June 30, 2022	Net Realized Gain (Loss) for the Period Ended June 30, 2022
DoubleLine Infrastructure Income Fund (Class I)	\$441,672,848	\$—	\$ (55,700,000)	39,698,318	\$366,415,475	\$(13,893,635)	\$2,426,308	\$ (5,663,738)
DoubleLine Global Bond Fund (Class I)	208,481,214	—	(102,100,000)	11,446,899	98,099,926	(961,716)	—	(7,319,572)
DoubleLine Long Duration Total Return Bond Fund (Class I)	44,200,000	—	—	5,000,000	38,850,000	(5,350,000)	308,744	—
	<u>\$694,354,062</u>	<u>\$—</u>	<u>\$(157,800,000)</u>	<u>56,145,217</u>	<u>\$503,365,401</u>	<u>\$(20,205,351)</u>	<u>\$2,735,052</u>	<u>\$(12,983,310)</u>

DoubleLine Emerging Markets Fixed Income Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 65.1%				
Argentina - 1.9%				
1,850,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.64%	11/04/2026	1,464,062
8,345,000	Pampa Energia S.A.	7.50%	01/24/2027	6,940,453
1,000,000	Pampa Energia S.A.	9.13% (b)	04/15/2029	806,485
150,000	Pampa Energia S.A.	9.13%	04/15/2029	120,973
4,984,962	SCC Power PLC (4.00% + 4.00% PIK)	8.00% (b)	12/31/2028	2,155,996
2,700,188	SCC Power PLC (4.00% or 4.00% PIK)	4.00% (b)	05/17/2032	297,021
				<u>11,784,990</u>
Brazil - 6.4%				
4,000,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (a)	04/15/2024	3,520,000
3,400,000	Banco do Brasil S.A. (10 Year CMT Rate + 6.36%)	9.00% (a)	06/18/2024	3,354,610
505,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38% (b)	01/28/2031	459,588
400,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38%	01/28/2031	364,030
500,000	Cosan Overseas Ltd.	8.25%	12/29/2049	497,140
1,929,352	Invepar Holdings	0.00% (c)(d)	12/30/2028	—
10,200,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	8,988,750
6,800,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	5,421,946
6,000,000	Minerva Luxembourg S.A.	4.38% (b)	03/18/2031	4,808,700
1,500,000	Movida Europe S.A.	5.25%	02/08/2031	1,164,600
9,800,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	8,511,055
1,400,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	1,064,623
775,000	Simpar Europe S.A.	5.20%	01/26/2031	599,877
700,000	Suzano Austria GmbH	3.13%	01/15/2032	528,619
				<u>39,283,538</u>
Chile - 7.6%				
1,000,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	888,085
4,800,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (b)	03/26/2079	4,367,275
4,803,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	4,370,005
2,300,000	Agrosuper S.A.	4.60% (b)	01/20/2032	1,974,658
2,000,000	Antofagasta PLC	2.38%	10/14/2030	1,550,610
2,900,000	CAP S.A.	3.90% (b)	04/27/2031	2,278,574
4,350,000	CAP S.A.	3.90%	04/27/2031	3,417,860
12,135,000	Chile Electricity PEC S.p.A.	0.00% (b)	01/25/2028	8,959,008
3,346,750	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	3,060,235
4,271,960	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	3,599,096
2,000,000	Engie Energia Chile S.A.	3.40%	01/28/2030	1,702,320
8,240,000	Guacolda Energia S.A.	4.56%	04/30/2025	2,915,421
3,300,000	Mercury Chile Holdco LLC	6.50% (b)	01/24/2027	2,865,786
400,000	Telefonica Moviles Chile S.A.	3.54% (b)	11/18/2031	336,746

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,800,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	1,301,398
4,000,000	VTR Finance NV	6.38%	07/15/2028	2,860,471
				46,447,548
Colombia - 8.5%				
450,000	AI Candelaria Spain S.A.	7.50%	12/15/2028	404,176
3,800,000	AI Candelaria Spain S.A.	5.75% (b)	06/15/2033	2,787,620
2,780,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	2,039,364
2,850,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(b)	04/22/2031	2,281,816
7,400,000	Ecopetrol S.A.	4.63%	11/02/2031	5,624,000
1,050,000	Ecopetrol S.A.	5.88%	05/28/2045	716,625
10,550,000	Ecopetrol S.A.	5.88%	11/02/2051	6,919,487
10,200,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	7,981,717
4,392,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	3,367,939
956,800	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	891,628
723,000	Gilex Holding SARL	8.50%	05/02/2023	706,877
400,000	Gran Tierra Energy International Holdings Ltd.	6.25% (b)	02/15/2025	342,127
9,700,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	8,296,593
2,100,000	Gran Tierra Energy, Inc.	7.75% (b)	05/23/2027	1,797,856
9,051,000	Oleoducto Central S.A.	4.00%	07/14/2027	7,565,740
				51,723,565
Dominican Republic - 0.7%				
5,400,000	AES Andres B.V.	5.70% (b)	05/04/2028	4,609,774
Guatemala - 0.0%				
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	154,936
India - 4.9%				
3,072,000	Adani International Container Terminal Private Ltd.	3.00% (b)	02/16/2031	2,609,805
4,344,000	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	3,690,428
2,400,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	2,211,022
900,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	796,683
4,450,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	3,475,477
1,380,000	JSW Hydro Energy Ltd.	4.13% (b)	05/18/2031	1,100,799
500,000	Reliance Industries Ltd.	8.25%	01/15/2027	574,610
6,100,000	Reliance Industries Ltd.	2.88%	01/12/2032	5,066,653
1,100,000	UltraTech Cement Ltd.	2.80%	02/16/2031	872,847
4,800,000	Vedanta Resources Finance PLC	9.25% (b)	04/23/2026	2,872,924
10,900,000	Vedanta Resources Ltd.	6.13%	08/09/2024	6,636,410
				29,907,658
Indonesia - 5.4%				
3,400,000	Freeport Indonesia PT	5.32% (b)	04/14/2032	3,099,100
1,350,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	1,262,698
5,200,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	4,833,348
400,000	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	322,806

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,409,450	LLPL Capital Pte Ltd.	6.88% (b)	02/04/2039	6,907,089
3,661,140	LLPL Capital Pte Ltd.	6.88%	02/04/2039	3,412,915
6,100,000	Minejesa Capital B.V.	4.63%	08/10/2030	5,495,490
9,300,000	Minejesa Capital B.V.	5.63%	08/10/2037	7,542,440
				32,875,886
Jamaica - 0.5%				
2,187,022	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (b)	04/01/2025	1,542,683
3,115,722	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(b)	07/18/2022	1,456,600
				2,999,283
Korea - 2.7%				
3,200,000	Korea Development Bank	1.63%	01/19/2031	2,722,864
7,900,000	Korea Development Bank	2.00%	10/25/2031	6,757,737
1,100,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (b)	04/27/2026	1,001,406
800,000	KT Corporation	2.50%	07/18/2026	757,374
1,100,000	LG Chem Ltd.	2.38% (b)	07/07/2031	922,357
4,600,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(b)	05/12/2026	4,094,000
				16,255,738
Kuwait - 1.1%				
4,746,000	Equate Petrochemical B.V.	2.63%	04/28/2028	4,223,940
2,300,000	MEGlobal Canada ULC	5.88% (b)	05/18/2030	2,422,233
				6,646,173
Malaysia - 0.9%				
2,000,000	Petronas Capital Ltd.	2.48% (b)	01/28/2032	1,705,510
4,500,000	Petronas Capital Ltd.	2.48%	01/28/2032	3,837,397
				5,542,907
Mexico - 5.1%				
5,900,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (a)	01/10/2028	5,477,682
5,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(b)	06/27/2029	4,534,550
1,850,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	1,569,670
1,000,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	887,950
5,200,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (a)(d)	11/29/2022	143,000
6,289,999	Grupo Idesa S.A. de C.V. (10.38% PIK)	10.13% (b)	05/22/2026	4,009,875
5,300,000	Mexarrend SAPI de C.V.	10.25% (b)	07/24/2024	2,532,266
2,596,515	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	2,442,450
7,400,000	Petroleos Mexicanos	6.75%	09/21/2047	4,595,067
16,033,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (a)	01/29/2025	5,243,910
				31,436,420
Panama - 1.6%				
700,000	Banco Nacional de Panama	2.50% (b)	08/11/2030	557,270
3,650,000	C&W Senior Financing	6.88%	09/15/2027	3,285,383
5,046,672	UEP Penonome S.A.	6.50% (b)	10/01/2038	4,723,761
1,446,649	UEP Penonome S.A.	6.50%	10/01/2038	1,354,086
				9,920,500

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Peru - 5.6%				
1,500,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13% (b)	07/01/2030	1,373,250
7,568,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	6,928,504
4,485,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	4,162,484
3,220,228	Fenix Power Peru S.A.	4.32%	09/20/2027	3,016,371
3,984,600	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	3,655,870
5,650,000	Inkia Energy Ltd.	5.88%	11/09/2027	5,181,050
2,110,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	1,879,999
3,850,000	Peru LNG SRL	5.38%	03/22/2030	3,118,712
4,700,000	Petroleos del Peru S.A.	4.75%	06/19/2032	3,640,738
1,400,000	Petroleos del Peru S.A.	5.63%	06/19/2047	954,317
				33,911,295
Qatar - 1.7%				
11,900,000	Qatar Energy	2.25%	07/12/2031	10,184,853
Saudi Arabia - 0.8%				
3,100,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	2,654,487
2,700,000	SA Global Sukuk Ltd.	2.69% (b)	06/17/2031	2,378,357
				5,032,844
Singapore - 6.8%				
3,000,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	2,730,645
2,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (b)	09/10/2030	1,847,730
3,800,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	3,510,687
4,900,000	PSA Treasury Pte Ltd.	2.13%	09/05/2029	4,401,183
7,100,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	6,324,817
738,000	SingTel Group Treasury Pte Ltd.	2.38%	08/28/2029	665,148
5,612,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	4,801,461
6,800,000	Temasek Financial Ltd.	1.00% (b)	10/06/2030	5,556,476
5,100,000	Temasek Financial Ltd.	1.00%	10/06/2030	4,167,357
7,750,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	7,020,337
				41,025,841
South Africa - 0.3%				
1,950,000	AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	1,608,414
United Arab Emirates - 2.6%				
13,836,384	Galaxy Pipeline Assets Bidco Ltd.	2.16% (b)	03/31/2034	11,791,067
1,800,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	1,461,614
2,849,569	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	2,331,601
				15,584,282
Total Foreign Corporate Bonds (Cost \$494,623,958)				396,936,445

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 32.3%				
Brazil - 3.3%				
4,800,000	Brazilian Government International Bond	3.88%	06/12/2030	4,028,551
12,500,000	Brazilian Government International Bond	3.75%	09/12/2031	10,206,946
1,000,000	Brazilian Government International Bond	5.00%	01/27/2045	716,680
6,600,000	Brazilian Government International Bond	5.63%	02/21/2047	5,100,444
				20,052,621
Chile - 3.3%				
3,500,000	Chile Government International Bond	2.55%	01/27/2032	2,980,118
4,500,000	Chile Government International Bond	2.55%	07/27/2033	3,683,503
4,050,000	Chile Government International Bond	3.10%	05/07/2041	3,091,569
9,000,000	Chile Government International Bond	3.50%	01/25/2050	6,908,574
4,900,000	Chile Government International Bond	3.10%	01/22/2061	3,325,097
				19,988,861
Colombia - 4.5%				
10,000,000	Colombia Government International Bond	3.13%	04/15/2031	7,390,429
15,400,000	Colombia Government International Bond	3.25%	04/22/2032	11,166,323
8,200,000	Colombia Government International Bond	5.00%	06/15/2045	5,510,808
5,100,000	Colombia Government International Bond	4.13%	05/15/2051	3,067,356
				27,134,916
Dominican Republic - 2.4%				
16,400,000	Dominican Republic International Bond	4.88% (b)	09/23/2032	12,659,767
2,150,000	Dominican Republic International Bond	6.00% (b)	02/22/2033	1,796,452
				14,456,219
Indonesia - 2.5%				
1,100,000	Indonesia Government International Bond	4.35%	01/11/2048	966,272
10,700,000	Indonesia Government International Bond	3.70%	10/30/2049	8,639,930
6,700,000	Perusahaan Penerbit SBSN Indonesia III	3.80%	06/23/2050	5,408,519
				15,014,721
Korea - 0.0%				
200,000	Korea International Bond	2.75%	01/19/2027	193,730
Mexico - 5.4%				
8,300,000	Mexico Government International Bond	2.66%	05/24/2031	6,851,471
17,650,000	Mexico Government International Bond	4.28%	08/14/2041	13,993,533
2,800,000	Mexico Government International Bond	4.35%	01/15/2047	2,144,163
12,800,000	Mexico Government International Bond	4.40%	02/12/2052	9,667,616
				32,656,783
Panama - 3.3%				
7,700,000	Panama Government International Bond	2.25%	09/29/2032	6,022,611
3,100,000	Panama Government International Bond	4.30%	04/29/2053	2,442,500
2,200,000	Panama Government International Bond	4.50%	04/01/2056	1,751,441
14,100,000	Panama Government International Bond	3.87%	07/23/2060	10,008,650
				20,225,202

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Peru - 0.5%				
4,300,000	Peruvian Government International Bond	3.30%	03/11/2041	3,268,279
Philippines - 3.3%				
7,000,000	Philippine Government International Bond	1.65%	06/10/2031	5,634,398
4,000,000	Philippine Government International Bond	3.70%	03/01/2041	3,336,200
8,700,000	Philippine Government International Bond	3.70%	02/02/2042	7,205,557
3,200,000	Philippine Government International Bond	2.95%	05/05/2045	2,305,357
2,200,000	Philippine Government International Bond	2.65%	12/10/2045	1,535,027
				20,016,539
Saudi Arabia - 2.0%				
500,000	Saudi Government International Bond	2.25%	02/02/2033	416,625
15,700,000	Saudi Government International Bond	3.45%	02/02/2061	11,790,276
				12,206,901
Singapore - 0.6%				
4,500,000	Temasek Financial Ltd.	1.63%	08/02/2031	3,791,060
South Africa - 0.8%				
4,600,000	Republic of South Africa Government Bond	4.30%	10/12/2028	3,940,912
600,000	Republic of South Africa Government Bond	5.88%	04/20/2032	513,672
800,000	Republic of South Africa Government Bond	7.30%	04/20/2052	641,760
				5,096,344
United Arab Emirates - 0.4%				
3,100,000	Abu Dhabi Government International Bond	1.70%	03/02/2031	2,608,861
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$252,105,694)				196,711,037
Common Stocks - 0.2%				
196,638	Frontera Energy Corporation (e)			1,561,309
Total Common Stocks (Cost \$16,922,794)				1,561,309
Warrants - 0.0%				
1,609,815	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (c)(e)			—
Total Warrants (Cost \$—)				—
Short Term Investments - 1.2%				
2,355,341	First American Government Obligations Fund - Class U	1.31% (f)		2,355,341
2,355,341	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (f)		2,355,341
2,355,341	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (f)		2,355,341
Total Short Term Investments (Cost \$7,066,023)				7,066,023
Total Investments - 98.8% (Cost \$770,718,469)				602,274,814
Other Assets in Excess of Liabilities - 1.2%				7,413,653
NET ASSETS - 100.0%				\$ 609,688,467

- (a) Perpetual maturity. The date disclosed is the next call date of the security.
- (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) Value determined using significant unobservable inputs.
- (d) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (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	32.3%
Utilities	16.9%
Energy	13.1%
Banking	11.6%
Transportation	9.3%
Mining	4.6%
Finance	3.7%
Telecommunications	2.8%
Chemical Products	1.7%
Consumer Products	1.2%
Short Term Investments	1.2%
Chemicals/Plastics	0.2%
Building and Development (including Steel/Metals)	0.1%
Pulp & Paper	0.1%
Construction	0.0% (g)
Other Assets and Liabilities	1.2%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

Colombia	13.2%
Chile	10.9%
Mexico	10.5%
Brazil	9.7%
Indonesia	7.9%
Singapore	7.4%
Peru	6.1%
Panama	4.9%
India	4.9%
Philippines	3.3%
Dominican Republic	3.1%
United Arab Emirates	3.0%
Saudi Arabia	2.8%
Korea	2.7%
Argentina	1.9%
Qatar	1.7%
United States	1.2%
South Africa	1.1%
Kuwait	1.1%
Malaysia	0.9%
Jamaica	0.5%
Guatemala	0.0% (g)
Other Assets and Liabilities	1.2%
	<u>100.0%</u>

(g) Represents less than 0.05% of net assets

DoubleLine Multi-Asset Growth Fund (Consolidated)

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Collateralized Loan Obligations - 0.5%				
1,000,000	Brookside Mill Ltd., Series 2013-1A-SUB	0.00% (a)(c)(h)(j)	01/17/2028	119,229
Total Collateralized Loan Obligations (Cost \$365,135)				119,229
Non-Agency Residential Collateralized Mortgage Obligations - 21.3%				
107,996	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.61% (a)	03/25/2036	69,565
500,000	AMSR Trust, Series 2021-SFR3-G	3.80% (c)	10/17/2038	433,069
264,174	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50%	10/25/2036	88,878
21,885	BCAP LLC Trust, Series 2007-AA2-2A5	6.00%	04/25/2037	12,566
142,179	Chase Mortgage Finance Trust, Series 2006-S2-1A13	6.25%	10/25/2036	72,182
104,974	ChaseFlex Trust, Series 2007-M1-2F4	4.15% (k)	08/25/2037	91,959
98,325	CHL Mortgage Pass-Through Trust, Series 2007-10-A5	6.00%	07/25/2037	56,522
5,701	CHL Mortgage Pass-Through Trust, Series 2007-4-1A5	6.50%	05/25/2037	3,201
97,180	CitiMortgage Alternative Loan Trust, Series 2007-A6-1A11	6.00%	06/25/2037	88,311
383,318	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	203,226
156,651	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	109,520
155,546	Countrywide Alternative Loan Trust, Series 2005-J8-1A5	5.50%	07/25/2035	128,525
265,588	Countrywide Alternative Loan Trust, Series 2006-32CB-A10	6.00%	11/25/2036	179,882
51,749	Countrywide Alternative Loan Trust, Series 2006-32CB-A16	5.50%	11/25/2036	33,514
695,211	Countrywide Alternative Loan Trust, Series 2006-J1-2A1	7.00%	02/25/2036	154,757
9,329	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	22.43% (d)	08/25/2037	9,518
6,903	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	21.91% (d)	09/25/2037	7,366
53,661	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	47,356
21,572	CSMC Mortgage-Backed Trust, Series 2006-9-4A1	6.00%	11/25/2036	15,609
39,644	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	10.27% (c)(d)	04/15/2036	38,402
168,090	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	10.27% (c)(d)	04/15/2036	157,498
1,000,000	GSAA Home Equity Trust, Series 2006-15-AF3B	5.93% (a)	09/25/2036	71,767
40,751	GSR Mortgage Loan Trust, Series 2006-2F-2A20 (-1 x 1 Month LIBOR USD + 11.10%, 5.00% Floor, 11.10% Cap)	10.04% (d)	02/25/2036	34,832
417,113	Homeward Opportunities Fund Trust, Series 2020-BPL1-A2	5.44% (b)(c)	08/25/2025	415,770
12,121	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	9,575
248,514	JP Morgan Alternative Loan Trust, Series 2006-S1-1A3	5.50%	03/25/2036	151,762
78,341	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (k)	09/25/2029	53,182
74,182	Lehman Mortgage Trust, Series 2005-1-3A3A	5.61%	07/25/2035	68,162
32,594	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.78% (d)(e)	08/25/2036	3,026
2,037	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	1,801
592,279	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	258,694
268,903	Lehman Mortgage Trust, Series 2007-5-11A1	4.65% (a)	06/25/2037	188,360

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
114,010	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(c)	06/27/2036	94,381
187,398	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	123,183
500,000	NMLT Trust, Series 2021-INV2-B2	4.07% (a)(c)	08/25/2056	389,947
400,000	Progress Residential Trust, Series 2021-SFR3-G	4.25% (c)	05/17/2026	355,115
78,858	RAMP Trust, Series 2004-RS2-MIII (1 Month LIBOR USD + 0.58%, 0.87% Floor, 14.00% Cap)	2.49%	02/25/2034	77,102
1,375	Residential Accredit Loans, Inc., Series 2006-QS13-1A8	6.00%	09/25/2036	1,151
14,872	Residential Accredit Loans, Inc., Series 2006-QS7-A4 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	2.02%	06/25/2036	10,919
44,617	Residential Accredit Loans, Inc., Series 2006-QS7-A5 (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	3.98% (d)(e)	06/25/2036	3,583
28,967	Residential Accredit Loans, Inc., Series 2006-QS8-A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor)	2.07%	08/25/2036	21,230
86,902	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	3.93% (d)(e)	08/25/2036	9,251
131,111	Residential Asset Securitization Trust, Series 2005-A11-1A4	5.50%	10/25/2035	101,158
11,938	Residential Asset Securitization Trust, Series 2005-A12-A12	5.50%	11/25/2035	7,892
302,698	Residential Asset Securitization Trust, Series 2007-A1-A8	6.00%	03/25/2037	122,711
500,000	Toorak Mortgage Corporation Ltd., Series 2019-2-A2	4.21% (b)	09/25/2022	489,507
197,841	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A6	4.17%	10/25/2036	83,110
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$6,973,011)				5,148,597
US Government and Agency Mortgage Backed Obligations - 12.4%				
25,294	Federal Home Loan Mortgage Corporation REMICS, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	5.11% (d)(e)	01/15/2037	2,846
48,812	Federal Home Loan Mortgage Corporation REMICS, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.73% (d)(e)	08/15/2037	5,234
11,321	Federal Home Loan Mortgage Corporation REMICS, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	5.07% (d)(e)	11/15/2037	1,069
51,157	Federal Home Loan Mortgage Corporation REMICS, Series 3384-SG (-1 x 1 Month LIBOR USD + 6.31%, 6.31% Cap)	4.99% (d)(e)	08/15/2036	8,378
12,078	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	4.86% (d)(e)	02/15/2038	1,107
24,150	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	4.33% (d)(e)	03/15/2038	2,173
189,908	Federal Home Loan Mortgage Corporation REMICS, Series 3423-TG (-1 x 1 Month LIBOR USD + 6.00%, 0.35% Cap)	0.35% (d)(e)	03/15/2038	1,006
15,816	Federal Home Loan Mortgage Corporation REMICS, Series 3500-SA (-1 x 1 Month LIBOR USD + 5.52%, 5.52% Cap)	4.20% (d)(e)	01/15/2039	1,331
94,003	Federal Home Loan Mortgage Corporation REMICS, Series 3523-SM (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.68% (d)(e)	04/15/2039	9,787
4,314	Federal Home Loan Mortgage Corporation REMICS, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	3.63% (d)(e)	08/15/2039	313
38,812	Federal Home Loan Mortgage Corporation REMICS, Series 3728-SV (-1 x 1 Month LIBOR USD + 4.45%, 4.45% Cap)	3.13% (d)(e)	09/15/2040	2,830
64,108	Federal Home Loan Mortgage Corporation REMICS, Series 3758-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	4.71% (d)(e)	11/15/2040	7,546
39,444	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50%	12/15/2040	40,844
89,579	Federal Home Loan Mortgage Corporation REMICS, Series 3815-ST (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	4.53% (d)(e)	02/15/2041	11,053

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
28,890	Federal Home Loan Mortgage Corporation REMICS, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	4.65% (d)(e)	07/15/2041	2,435
40,439	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	4.96% (d)(e)	10/25/2036	5,198
19,880	Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	4.70% (d)(e)	01/25/2037	2,597
153,351	Federal National Mortgage Association, Series 2007-39-AI (-1 x 1 Month LIBOR USD + 6.12%, 6.12% Cap)	4.50% (d)(e)	05/25/2037	16,277
62,906	Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	5.00% (d)(e)	10/25/2036	7,778
4,036	Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	5.13% (d)(e)	07/25/2039	368
79,649	Federal National Mortgage Association, Series 2009-86-CI (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	4.18% (d)(e)	09/25/2036	4,125
18,371	Federal National Mortgage Association, Series 2009-90-IA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	4.13% (d)(e)	03/25/2037	1,492
15,920	Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	4.10% (d)(e)	04/25/2037	1,247
98,568	Federal National Mortgage Association, Series 2010-39-SL (-1 x 1 Month LIBOR USD + 5.67%, 5.67% Cap)	4.05% (d)(e)	05/25/2040	10,002
4,811	Federal National Mortgage Association, Series 2011-5-PS (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap)	4.78% (d)(e)	11/25/2040	62
265,173	Federal National Mortgage Association, Series 2012-30-DZ	4.00%	04/25/2042	265,198
1,312,797	Federal National Mortgage Association, Series 2013-53-ZC	3.00% (f)	06/25/2043	1,244,871
1,225,999	Federal National Mortgage Association, Series 2013-55-VZ	3.00% (f)	06/25/2043	1,165,236
10,248	Government National Mortgage Association, Series 2009-6-SM (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	4.35% (d)(e)	02/20/2038	262
108,834	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	108,236
71,757	Government National Mortgage Association, Series 2011-7-LS (-2 x 1 Month LIBOR USD + 9.88%, 9.88% Cap)	6.69% (d)	12/20/2040	72,429
Total US Government and Agency Mortgage Backed Obligations (Cost \$3,099,434)				3,003,330
Affiliated Mutual Funds - 16.9%				
124,955	DoubleLine Core Fixed Income Fund (Class R6)			1,209,564
188,730	DoubleLine Flexible Income Fund (Class R6)			1,643,834
131,152	DoubleLine Total Return Bond Fund (Class R6)			1,226,273
Total Affiliated Mutual Funds (Cost \$4,168,318)				4,079,671
Exchange Traded Funds - 12.1%				
5,700	iShares 0-5 Year TIPS Bond ETF			578,151
17,800	iShares ESG MSCI USA Leaders ETF			1,181,742
14,500	iShares MSCI Canada Index ETF			488,360
13,473	KraneShares Global Carbon ETF			663,276
Total Exchange Traded Funds (Cost \$2,872,896)				2,911,529
Real Estate Investment Trusts - 3.6%				
59,000	Chimera Investment Corporation			520,380
33,000	MFA Financial, Inc.			354,750
Total Real Estate Investment Trusts (Cost \$1,174,715)				875,130

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 36.2%				
1,288,393	First American Government Obligations Fund - Class U	1.31% (g)		1,288,393
1,288,393	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (g)		1,288,393
1,288,393	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (g)		1,288,393
1,080,000	United States Treasury Bills	0.00% (i)	04/20/2023	1,057,751
2,800,000	United States Treasury Bills	0.00%	05/18/2023	2,735,353
200,000	United States Treasury Bills	0.00%	09/08/2022	199,411
500,000	United States Treasury Bills	0.00% (i)	12/01/2022	495,328
300,000	United States Treasury Bills	0.00% (i)	12/29/2022	296,357
100,000	United States Treasury Bills	0.00%	01/26/2023	98,589
Total Short Term Investments (Cost \$8,771,997)				8,747,968
Total Investments - 103.0% (Cost \$27,425,506)				24,885,454
Liabilities in Excess of Other Assets - (3.0)%				(731,328)
NET ASSETS - 100.0%				\$ 24,154,126

- (a) 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.
- (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) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (d) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (e) Interest only security
- (f) 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.
- (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) All or a portion of this security has been pledged as collateral.
- (j) Value determined using significant unobservable inputs.
- (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.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	36.2%
Non-Agency Residential Collateralized Mortgage Obligations	21.3%
Affiliated Mutual Funds	16.9%
US Government and Agency Mortgage Backed Obligations	12.4%
Exchange Traded Funds	12.1%
Real Estate Investment Trusts	3.6%
Collateralized Loan Obligations	0.5%
Other Assets and Liabilities	(3.0%)
	<u>100.0%</u>

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount ⁽¹⁾	Unrealized Appreciation/(Depreciation)/Value
MSCI Emerging Markets Index Future	Long	26	09/16/2022	1,303,510	\$ 16,448
MSCI EAFE Index Futures	Long	32	09/16/2022	2,970,560	563
E-Mini Russell 2000 Futures	Long	8	09/16/2022	683,200	(37,138)
E-Mini S&P 500 Index Future	Long	17	09/16/2022	3,221,075	(94,217)
					<u>\$(114,344)</u>

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

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation/(Depreciation)/Value
Long Commodity Basket Swap ⁽ⁱⁱ⁾	Morgan Stanley	Long	0.19%	Termination	07/07/2022	1,400,000	\$ —
Short Commodity Basket Swap ⁽ⁱⁱⁱ⁾	Morgan Stanley	Short	(0.22)%	Termination	07/07/2022	(1,400,000)	—
Shiller Barclays CAPE [®] US Sector II ER USD Index ⁽ⁱ⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/30/2022	6,000,000	(1,117,337)
							<u>\$(1,117,337)</u>

⁽ⁱ⁾ Shiller Barclays CAPE[®] US Sector II ER 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, 2022, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E>.

⁽ⁱⁱ⁾ Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At June 30, 2022, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value ^(iv)	Value of Index	Weightings
Morgan Stanley Brent Oil Roll	MSCYCO0	0.18	\$129	16.7%
Morgan Stanley Crude Oil Roll	MSCYCL0	0.40	129	16.7%
Morgan Stanley Gasoil Roll	MSCYQS0	0.15	129	16.7%
Morgan Stanley Heating Oil Roll	MSCYHO0	0.14	129	16.7%
Morgan Stanley RBOB Roll	MSCYXB0	0.13	129	16.6%
Morgan Stanley Cotton Roll	MSCYCT0	0.15	128	16.6%
			<u>\$773</u>	<u>100.0%</u>

⁽ⁱⁱⁱ⁾ Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At June 30, 2022, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value ^(iv)	Value of Index	Weightings
Morgan Stanley Gold Roll	MSCYGC0	0.23	\$153	16.7%
Morgan Stanley Silver Roll	MSCYSI0	0.28	153	16.7%
Morgan Stanley Wheat Roll	MSCYWH0	0.39	153	16.7%
Morgan Stanley Kansas Wheat Roll	MSCYKW0	0.51	152	16.7%
Morgan Stanley Sugar Roll	MSCYSB0	0.36	152	16.6%
Morgan Stanley Cocoa Roll	MSCYCC0	0.45	152	16.6%
			<u>\$915</u>	<u>100.0%</u>

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

A summary of the 's investments in affiliated mutual funds for the period ended June 30, 2022 is as follows:

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at June 30, 2022	Value at June 30, 2022	Change in Unrealized for the Period Ended June 30, 2022	Dividend Income Earned for the Period Ended June 30, 2022	Net Realized Gain (Loss) for the Period Ended June 30, 2022
DoubleLine Total Return Bond Fund (Class I)	\$1,287,914	\$ —	\$(1,244,634)	—	\$ —	\$107,761	\$ 3,276	\$(151,041)
DoubleLine Flexible Income Fund (Class R6)	—	1,689,129	—	188,730	1,643,834	(45,295)	12,114	—
DoubleLine Core Fixed Income Fund (Class R6)	—	1,234,555	—	124,955	1,209,564	(24,991)	7,066	—
DoubleLine Total Return Bond Fund (Class R6)	—	1,244,634	—	131,152	1,226,273	(18,361)	7,472	—
DoubleLine Flexible Income Fund (Class I)	1,738,199	—	(1,689,129)	—	—	122,674	5,228	(171,744)
DoubleLine Core Fixed Income Fund (Class I)	1,290,785	—	(1,234,555)	—	—	63,727	3,394	(119,957)
	<u>\$4,316,898</u>	<u>\$4,168,318</u>	<u>\$(4,168,318)</u>	<u>\$444,837</u>	<u>\$4,079,671</u>	<u>\$205,515</u>	<u>\$38,550</u>	<u>\$(442,742)</u>

DoubleLine Low Duration Bond Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 7.0%				
6,023,527	AASET Ltd., Series 2019-2-A	3.38% (b)	10/16/2039	4,681,346
969,942	AccessLex Institute, Series 2004-2-A3 (3 Month LIBOR USD + 0.19%)	1.37%	10/25/2024	962,782
3,429,615	AccessLex Institute, Series 2007-A-B (3 Month LIBOR USD + 0.55%)	2.07%	02/25/2037	3,274,697
1,932,123	Affirm Asset Securitization Trust, Series 2020-Z1-A	3.46% (b)	10/15/2024	1,924,806
6,799,334	Affirm Asset Securitization Trust, Series 2020-Z2-A	1.90% (b)	01/15/2025	6,686,526
5,000,000	Affirm Asset Securitization Trust, Series 2021-A-A	0.88% (b)	08/15/2025	4,938,410
2,850,000	Affirm Asset Securitization Trust, Series 2021-B-A	1.03% (b)	08/17/2026	2,702,683
12,582,376	Affirm Asset Securitization Trust, Series 2021-Z1-A	1.07% (b)	08/15/2025	12,281,700
4,919,252	Aqua Finance Trust, Series 2020-AA-A	1.90% (b)	07/17/2046	4,717,162
438,784	Arivo Acceptance Auto Loan Receivables Trust, Series 2019-1-A	2.99% (b)	07/15/2024	438,643
3,018,457	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (b)	01/15/2027	2,934,275
9,150,938	CAL Funding Ltd., Series 2020-1A-A	2.22% (b)	09/25/2045	8,266,998
1,346,825	Commonbond Student Loan Trust, Series 2017-BGS-A1	2.68% (b)	09/25/2042	1,292,084
1,259,408	Commonbond Student Loan Trust, Series 2020-AGS-A	1.98% (b)	08/25/2050	1,209,318
7,149,285	Consumer Loan Underlying Bond Credit Trust, Series 2020-P1-C	4.61% (b)	03/15/2028	7,023,717
1,857,982	CPS Auto Receivables Trust, Series 2020-C-C	1.71% (b)	08/17/2026	1,846,378
3,457,481	Diamond Resorts Owner Trust, Series 2021-1A-B	2.05% (b)	11/21/2033	3,243,611
1,581,914	Drive Auto Receivables Trust, Series 2020-2-B	1.42%	03/17/2025	1,581,082
27,750,000	Exeter Automobile Receivables Trust, Series 2021-1A-C	0.74%	01/15/2026	27,036,289
4,250,000	ExteNet LLC, Series 2019-1A-B	4.14% (b)	07/26/2049	4,110,143
2,460,464	Foundation Finance Trust, Series 2019-1A-A	3.86% (b)	11/15/2034	2,434,138
7,200,000	Genesis Sales Finance Master Trust, Series 2020-AA-A	1.65% (b)	09/22/2025	7,086,262
3,350,000	Genesis Sales Finance Master Trust, Series 2020-AA-B	2.24% (b)	09/22/2025	3,242,218
4,068,144	Global SC Finance SRL, Series 2020-1A-A	2.17% (b)	10/17/2040	3,729,351
561,439	GLS Auto Receivables Issuer Trust, Series 2020-2A-A	1.58% (b)	08/15/2024	561,268
10,200,000	Hertz Vehicle Financing LLC, Series 2021-1A-B	1.56% (b)	12/26/2025	9,437,969
1,354,683	Hilton Grand Vacations Trust, Series 2018-AA-A	3.54% (b)	02/25/2032	1,334,331
677,513	Hilton Grand Vacations Trust, Series 2020-AA-A	2.74% (b)	02/25/2039	653,586
1,019,138	Laurel Road Prime Student Loan Trust, Series 2019-A-A1FX	2.34% (b)	10/25/2048	1,004,106
5,890,800	LendingPoint Asset Securitization Trust, Series 2021-A-A	1.00% (b)	12/15/2028	5,842,811
9,363,833	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (b)	12/20/2047	8,334,994
6,750,000	Marlette Funding Trust, Series 2019-4A-C	3.76% (b)	12/17/2029	6,630,062
934,315	MVW Owner Trust, Series 2018-1A-C	3.90% (b)	01/21/2036	912,583
4,059,465	Navient Private Education Loan Trust, Series 2020-FA-A	1.22% (b)	07/15/2069	3,877,166
2,296,375	Navient Private Education Loan Trust, Series 2020-GA-A	1.17% (b)	09/16/2069	2,154,746
4,197,654	NP SPE LLC, Series 2019-1A-A1	2.57% (b)	09/20/2049	3,970,251
5,848,916	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (b)	02/15/2027	5,833,008
13,223,854	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (b)	02/15/2028	13,107,610
165,269	Pagaya AI Debt Selection Trust, Series 2019-3-A	3.82% (b)	11/16/2026	165,255
772,389	Pagaya AI Debt Selection Trust, Series 2020-3-A	2.10% (b)	05/17/2027	771,801

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,059,730	Pagaya AI Debt Selection Trust, Series 2021-1-A	1.18% (b)	11/15/2027	8,868,061
31,060,159	Pagaya AI Debt Selection Trust, Series 2021-5-A	1.53% (b)	08/15/2029	30,077,161
14,361,508	Pagaya AI Debt Selection Trust, Series 2021-HG1-A	1.22% (b)	01/16/2029	13,661,480
19,659,618	Pagaya AI Debt Selection Trust, Series 2022-1-A	2.03% (b)	10/15/2029	18,993,878
2,885,875	Prosper Marketplace Issuance Trust, Series 2019-2A-C	5.05% (b)	09/15/2025	2,886,487
5,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	4,820,654
3,144,613	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (b)	09/20/2038	2,950,870
6,689,070	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	2.12%	06/15/2039	6,329,877
4,029,273	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	2.10%	12/15/2039	3,836,814
26,944,007	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (b)	08/15/2030	26,275,687
3,692,494	SoFi Alternative Trust, Series 2019-F-PT1	3.93% (b)(c)	02/15/2045	3,559,447
22,213,993	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (b)(c)	05/25/2030	22,211,505
48,344,293	SoFi Alternative Trust, Series 2021-3-A	1.50% (b)	11/15/2030	47,114,849
16,348,749	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (b)(c)	03/15/2047	15,127,268
18,254,144	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (b)(c)	02/15/2047	18,131,969
383,657	SoFi Professional Loan Program, Series 2017-A-A2B	2.40% (b)	03/26/2040	382,432
5,756,005	SoFi Professional Loan Program, Series 2020-C-AFX	1.95% (b)	02/15/2046	5,482,499
7,008,333	Stack Infrastructure Issuer LLC, Series 2019-1A-A2	4.54% (b)	02/25/2044	6,957,671
4,081,250	TAL Advantage LLC, Series 2020-1A-A	2.05% (b)	09/20/2045	3,707,503
5,000,000	Tesla Auto Lease Trust, Series 2019-A-C	2.68% (b)	01/20/2023	4,983,655
3,250,000	Tesla Auto Lease Trust, Series 2020-A-A4	0.78% (b)	12/20/2023	3,186,166
301,057	Upgrade Master Pass-Thru Trust, Series 2019-ST1-A	4.00% (b)	07/15/2025	297,259
5,587,574	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	12.99% (b)(c)	07/15/2027	5,446,834
2,819,552	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (b)	12/20/2026	2,710,456
3,265,242	Upstart Pass-Through Trust, Series 2021-ST5-A	2.00% (b)	07/20/2027	3,105,011
10,226,066	Upstart Pass-Through Trust, Series 2021-ST6-A	1.85% (b)	08/20/2027	9,717,318
3,021,312	Upstart Securitization Trust, Series 2020-3-A	1.70% (b)	11/20/2030	3,012,587
12,962,829	Upstart Securitization Trust, Series 2021-3-A	0.83% (b)	07/20/2031	12,590,753
2,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (b)	07/20/2031	1,844,290
9,773,649	Westgate Resorts LLC, Series 2022-1A-C	2.49% (b)	08/20/2036	9,347,121
Total Asset Backed Obligations (Cost \$498,842,421)				479,853,728

Bank Loans - 6.1%

15,272,146	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	11/19/2026	14,623,080
937,019	Api Group DE, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	10/01/2026	903,052
14,084,432	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	09/07/2027	13,635,491
10,428,357	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.92%	11/08/2027	10,053,614
14,321,964	Axalta Coating Systems Dutch Holding B B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	4.00%	05/31/2024	14,015,688
15,032,424	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.00%	07/01/2026	14,558,527
10,729,361	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	05/03/2028	10,353,834

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,422,995	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	04/06/2026	1,344,140
7,627,803	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	12/16/2027	7,275,017
2,936,031	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	3.63%	02/22/2028	2,901,899
14,933,643	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	02/01/2027	14,274,995
2,542,225	Clean Harbors, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	10/09/2028	2,528,243
14,702,875	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	07/30/2027	13,925,460
	Element Solutions, Inc., Senior Secured First Lien Term Loan			
2,145,539	(1 Month LIBOR USD + 2.00%)	3.67%	01/30/2026	2,123,279
3,984,573	(1 Month LIBOR USD + 2.00%)	3.06%	01/30/2026	3,943,233
6,681,034	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.88%	12/22/2027	6,359,543
14,865,021	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	04/28/2028	14,335,454
2,532,387	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	06/30/2028	2,431,623
15,033,538	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	3.38%	03/01/2027	14,443,472
890,307	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	12/11/2026	889,475
13,950,535	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	02/15/2024	13,523,300
3,247,352	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.56%	01/02/2026	3,137,754
9,508,028	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	11/15/2027	9,010,092
1,334,913	Herman Miller, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.69%	07/19/2028	1,229,374
14,882,859	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	3.38%	03/15/2028	14,413,156
8,004,791	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	7,754,081
1,201,988	ICU Medical, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	4.55%	01/08/2029	1,161,420
14,964,280	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	4.00%	06/11/2025	14,577,753
14,107,516	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	01/02/2026	13,547,589
12,877,912	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.80%	05/01/2026	12,451,332
6,857,391	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.36%	03/15/2028	6,787,377
1,940,438	Lamar Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.50%)	3.10%	01/29/2027	1,881,623
15,285,195	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	03/01/2027	14,202,545
3,968,960	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	08/29/2025	3,795,318

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,727,443	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	09/18/2026	9,614,605
13,140,000	NortonLifeLock, Inc., Senior Secured First Lien	3.69% (d)	01/28/2029	12,492,855
14,099,034	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	3.53%	08/04/2028	13,545,647
1,994,399	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	1,931,934
	Resideo Funding, Inc., Senior Secured First Lien Term Loan			
4,191,345	(3 Month LIBOR USD + 2.25%, 0.50% Floor)	3.65%	02/11/2028	4,055,126
814,984	(1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.51%	02/11/2028	788,497
814,984	(1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.36%	02/11/2028	788,497
14,259,519	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	02/04/2027	13,744,251
8,941,365	ServiceMaster Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.44%	11/05/2026	8,810,598
5,804,182	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	04/16/2025	5,535,768
4,929,540	Standard Industries Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.50%, 0.50% Floor)	3.79%	09/22/2028	4,776,379
14,862,688	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	3.26%	07/21/2026	14,177,963
8,807,796	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	11/13/2026	8,338,076
5,971,150	US Foods, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	3.57%	09/14/2026	5,643,513
3,799,969	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.82%	01/31/2028	3,569,843
	Vistra Operations Company LLC, Senior Secured First Lien Term Loan			
3,021,114	(1 Month LIBOR USD + 1.75%)	3.27%	12/31/2025	2,900,270
12,084,458	(1 Month LIBOR USD + 1.75%)	3.42%	12/31/2025	11,601,079
15,155,000	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	3.79%	01/20/2028	14,596,159
1,900,450	Zodiac Pool Solutions LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	3.63%	01/29/2029	1,849,375
Total Bank Loans (Cost \$436,223,968)				421,152,268
Collateralized Loan Obligations - 16.2%				
20,000,000	AIG LLC, Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.18% (b)	04/20/2032	19,561,293
10,000,000	AIG LLC, Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.23% (b)	07/20/2034	9,710,570
20,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.21% (b)	07/20/2032	19,575,161
4,000,000	Apidos, Series 2021-35A-A (3 Month LIBOR USD + 1.05%, 1.05% Floor)	2.11% (b)	04/20/2034	3,870,208
20,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	2.17% (b)	04/19/2034	19,408,271
30,000,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.33% (b)	04/24/2034	29,136,858
22,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.22% (b)	07/15/2034	21,355,203

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
22,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	04/19/2034	21,367,304
20,000,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.29% (b)	07/20/2034	19,457,213
15,000,000	Capital Four Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.45% (b)	01/18/2035	14,562,957
25,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.20% (b)	04/20/2034	24,237,500
11,000,000	Carlyle Global Market Strategies Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.18% (b)	04/15/2034	10,697,070
11,000,000	Carlyle Global Market Strategies Ltd., Series 2021-7A-A1 (3 Month LIBOR USD + 1.16%, 1.16% Floor)	2.20% (b)	10/15/2035	10,663,920
42,000,000	CarVal Ltd., Series 2019-1A-ANR (3 Month LIBOR USD + 1.11%, 1.11% Floor)	2.17% (b)	04/20/2032	41,170,633
35,000,000	Cathedral Lake Ltd., Series 2018-5A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.26% (b)	10/21/2030	34,611,950
10,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	2.23% (b)	07/17/2034	9,705,000
20,000,000	CBAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.18% (b)	04/20/2032	19,626,329
6,488,853	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	2.34% (b)	07/13/2029	6,465,569
20,000,000	CFIP Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.28% (b)	01/20/2035	19,403,379
25,000,000	CQS Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.28% (b)	01/20/2035	24,279,602
18,000,000	Crown City, Series 2021-1A-A1A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.23% (b)	07/20/2034	17,475,516
27,500,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (b)	04/16/2034	26,761,595
10,000,000	Generate Ltd., Series 6A-A1R (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.34% (b)	01/22/2035	9,700,014
14,000,000	Generate Ltd., Series 8A-AR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.26% (b)	10/20/2034	13,599,101
46,500,000	Generate Ltd., Series 9A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.26% (b)	10/20/2034	45,154,647
5,585,000	Greywolf Ltd., Series 2015-1A-A1R (3 Month LIBOR USD + 1.16%, 1.16% Floor)	2.34% (b)	01/27/2031	5,519,111
14,100,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.24% (b)	10/20/2031	13,873,643
17,500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (b)	07/15/2034	17,010,000
60,000,000	Halsey Point Ltd., Series 2021-5A-A1A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.47% (b)	01/30/2035	58,336,691
8,424,358	Harbourview LLC, Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	2.17% (b)	07/18/2031	8,309,888
22,000,000	Hayfin Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.18% (b)	04/20/2031	21,658,901
10,500,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.33% (b)	04/25/2030	10,375,991
9,968,710	Jefferson Mill Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.18%)	2.24% (b)	10/20/2031	9,800,775
11,588,082	LCM LP, Series 19A-AR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	2.28% (b)	07/15/2027	11,553,539

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
20,000,000	Madison Park Funding Ltd., Series 2019-34A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.30% (b)	04/25/2032	19,570,408
3,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	2.79% (b)	04/15/2029	2,941,959
24,008,401	Marathon Ltd., Series 2018-12A-A1 (3 Month LIBOR USD + 1.18%)	2.22% (b)	04/18/2031	23,689,189
20,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	2.34% (b)	01/20/2032	19,530,000
35,000,000	Marble Point Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.38% (b)	07/25/2034	34,020,363
15,500,000	MidOcean Credit, Series 2018-8A-A1R (3 Month LIBOR USD + 1.05%, 1.05% Floor)	2.53% (b)	02/20/2031	15,249,799
10,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	2.31% (b)	10/20/2030	9,877,904
15,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.44% (b)	04/28/2034	14,429,218
28,258,823	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	2.30% (b)	10/13/2031	27,750,863
16,500,000	OCP Ltd., Series 2014-5A-A1R (3 Month LIBOR USD + 1.08%, 1.08% Floor)	2.29% (b)	04/26/2031	16,211,250
8,500,000	OHA Credit Funding Ltd., Series 2012-7A-AR3 (3 Month LIBOR USD + 1.07%, 1.07% Floor)	2.55% (b)	02/20/2034	8,231,219
11,000,000	Palmer Square Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	07/15/2034	10,680,823
20,000,000	Prudential PLC, Series 2021-5A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (b)	10/18/2034	19,421,761
12,500,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	2.37% (b)	10/25/2031	12,268,750
10,000,000	Riserva Ltd., Series 2016-3A-ARR (3 Month LIBOR USD + 1.06%, 1.06% Floor)	2.10% (b)	01/18/2034	9,683,826
21,771,593	Romark Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	2.09% (b)	04/20/2031	21,424,106
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.16% (b)	04/15/2036	18,302,205
20,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	07/15/2031	19,686,520
16,000,000	Sound Point Ltd., Series 2014-2RA-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.31% (b)	10/20/2031	15,750,774
25,000,000	Sound Point Ltd., Series 2020-1A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.23% (b)	07/20/2034	24,268,245
2,365,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	2.17% (b)	04/21/2031	2,341,000
900,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.84% (b)	04/15/2032	864,523
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.21% (b)	07/15/2032	17,599,216
12,925,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	2.12% (b)	01/17/2032	12,666,500
20,000,000	Trestles Ltd., Series 2021-4A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.27% (b)	07/21/2034	19,421,373
5,750,000	Trimaran CAVU LLC, Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	2.39% (b)	04/23/2032	5,636,103
10,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	2.25% (b)	01/18/2035	9,705,574

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
21,715,001	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%)	2.31% (b)	10/20/2031	21,382,285
2,303,630	Wellfleet Ltd., Series 2016-2A-A1R (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.20% (b)	10/20/2028	2,276,856
16,802,087	Wellfleet Ltd., Series 2017-2A-A1R (3 Month LIBOR USD + 1.06%)	2.12% (b)	10/20/2029	16,595,051
5,500,000	Wellfleet Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	2.14% (b)	07/17/2031	5,409,864
10,000,000	Wellfleet Ltd., Series 2021-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (b)	07/15/2034	9,728,191
Total Collateralized Loan Obligations (Cost \$1,141,059,343)				1,114,611,120
Foreign Corporate Bonds - 10.1%				
4,500,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	4,386,529
7,429,000	AerCap Global Aviation Trust	1.75%	10/29/2024	6,860,782
1,000,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	888,085
2,800,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (b)	03/26/2079	2,547,577
3,000,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	2,729,547
2,400,000	AI Candelaria Spain S.A.	7.50%	12/15/2028	2,155,608
6,799,000	AstraZeneca PLC	3.50%	08/17/2023	6,821,023
800,000	Avolon Holdings Funding Ltd.	5.13% (b)	10/01/2023	792,330
4,870,000	Axiata SPV2 BHD	4.36%	03/24/2026	4,930,266
2,000,000	Banco BBVA Peru S.A.	5.00%	08/26/2022	2,001,490
1,000,000	Banco Continental SAECA	2.75%	12/10/2025	851,735
3,350,000	Banco Continental SAECA	2.75% (b)	12/10/2025	2,853,312
9,350,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (b)	09/30/2031	8,208,926
1,800,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	1,580,328
3,050,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	2,792,275
2,800,000	Banco del Estado de Chile	2.70%	01/09/2025	2,655,376
5,600,000	Banco do Brasil S.A.	3.25% (b)	09/30/2026	5,068,756
8,050,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	7,471,125
500,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	499,320
2,500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (b)	09/14/2025	2,276,045
1,500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	1,365,627
12,200,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (a)	07/06/2022	12,100,936
1,600,000	Banco Santander Chile	2.70%	01/10/2025	1,533,432
5,957,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	5,566,817
12,480,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	10,911,326
7,380,000	Bank of Montreal	1.50%	01/10/2025	6,973,281
5,540,000	Bank of Nova Scotia	0.55%	09/15/2023	5,359,178
7,460,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	7,085,565
1,865,000	BAT Capital Corporation	2.79%	09/06/2024	1,805,948
5,860,000	BAT International Finance PLC	1.67%	03/25/2026	5,195,280
1,000,000	BBVA Bancomer S.A.	1.88%	09/18/2025	908,070
4,071,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	3,785,175
6,945,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (b)	01/10/2025	6,946,861

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,530,000	BOC Aviation Corporation	1.63% (b)	04/29/2024	4,342,372
7,445,000	BPCE S.A.	2.38% (b)	01/14/2025	7,076,455
1,500,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	1,502,376
1,750,000	Camposol S.A.	6.00%	02/03/2027	1,474,146
3,870,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	3,751,523
7,465,000	Canadian Pacific Railway Company	1.35%	12/02/2024	7,030,975
12,000,000	Chile Electricity PEC S.p.A.	0.00% (b)	01/25/2028	8,859,341
7,340,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	1.16% (b)	07/07/2025	7,204,170
5,036,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	4,859,715
4,545,000	Daimler Trucks Finance North America LLC	1.63% (b)	12/13/2024	4,277,114
1,500,000	DBS Group Holdings Ltd.	1.17% (b)	11/22/2024	1,422,735
13,550,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	12,333,413
1,191,105	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (b)	04/01/2025	840,182
188,071	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(b)	07/18/2022	87,923
8,500,000	Ecopetrol S.A.	5.88%	09/18/2023	8,537,103
7,900,000	Ecopetrol S.A.	4.13%	01/16/2025	7,334,360
2,616,550	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	2,392,547
4,059,825	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	3,420,374
100,000	Enbridge, Inc.	4.00%	10/01/2023	100,432
3,630,000	Enbridge, Inc.	0.55%	10/04/2023	3,497,474
3,700,000	Enbridge, Inc.	2.50%	02/14/2025	3,554,999
8,400,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	8,283,408
500,000	Equate Petrochemical B.V.	4.25%	11/03/2026	491,271
12,457,632	Fenix Power Peru S.A.	4.32%	09/20/2027	11,669,002
2,350,000	Freeport Indonesia PT	4.76% (b)	04/14/2027	2,260,700
5,950,000	Freeport-McMoRan, Inc.	5.00%	09/01/2027	5,913,497
1,600,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	1,487,888
15,610,350	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	14,531,628
1,575,000	Glencore Funding LLC	4.13% (b)	05/30/2023	1,572,559
1,430,000	Glencore Funding LLC	4.13% (b)	03/12/2024	1,423,784
3,990,000	Glencore Funding LLC	4.00% (b)	04/16/2025	3,945,031
8,735,760	GNL Quintero S.A.	4.63%	07/31/2029	8,403,233
400,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	403,847
1,000,000	Grupo Aval Ltd.	4.75%	09/26/2022	997,940
3,615,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	3,408,758
5,074,000	Guacolda Energia S.A.	4.56%	04/30/2025	1,795,248
6,275,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	1.16%	11/22/2024	5,995,040
6,237,960	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	5,723,328
2,000,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	1,990,070
7,577,000	Inkia Energy Ltd.	5.88%	11/09/2027	6,948,109
1,536,508	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,421,270
6,850,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 2.82%)	4.50%	11/21/2029	6,440,610
15,933,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	14,040,956
2,950,000	JDE Peet's NV	0.80% (b)	09/24/2024	2,743,661

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,400,000	Kallpa Generacion S.A.	4.88%	05/24/2026	2,304,000
3,600,000	Korea Development Bank	1.25%	06/03/2025	3,373,362
11,000,000	Korea Development Bank	0.80%	04/27/2026	9,967,795
4,000,000	Korea Development Bank	1.00%	09/09/2026	3,612,722
5,300,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	5,003,180
7,700,000	Korea East-West Power Company Ltd.	1.75% (b)	05/06/2025	7,268,771
14,700,000	Korea Electric Power Corporation	1.13%	06/15/2025	13,624,181
1,900,000	Korea Electric Power Corporation	1.13% (b)	06/15/2025	1,760,949
4,200,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (b)	04/27/2026	3,823,550
13,000,000	Korea Southern Power Company Ltd.	0.75% (b)	01/27/2026	11,693,448
15,575,000	KT Corporation	1.00%	09/01/2025	14,267,478
3,000,000	KT Corporation	2.50%	07/18/2026	2,840,150
11,800,000	LG Chem Ltd.	3.25%	10/15/2024	11,665,684
6,365,000	Lloyds Banking Group PLC (1 Year CMT Rate + 0.55%)	0.70%	05/11/2024	6,180,751
6,035,000	Macquarie Bank Ltd.	2.10% (b)	10/17/2022	6,017,497
1,060,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (b)	03/27/2024	1,060,620
200,000	MEGlobal Canada ULC	5.00%	05/18/2025	202,225
13,090,000	MEGlobal Canada ULC	5.00% (b)	05/18/2025	13,235,639
200,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	173,684
2,000,000	Mercury Chile Holdco LLC	6.50% (b)	01/24/2027	1,736,840
180,000	Millicom International Cellular S.A.	6.63%	10/15/2026	172,052
4,050,000	Millicom International Cellular S.A.	5.13%	01/15/2028	3,486,058
9,000,000	Minejesa Capital B.V.	4.63%	08/10/2030	8,108,100
8,115,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	2.07%	07/26/2023	8,114,733
7,176,000	Mizuho Financial Group, Inc. (Secured Overnight Financing Rate + 0.96%)	2.22%	05/22/2026	7,003,068
7,070,000	NatWest Group PLC (3 Month LIBOR USD + 1.55%)	3.75%	06/25/2024	7,078,223
3,300,000	NongHyup Bank	1.25% (b)	07/20/2025	3,051,138
2,300,000	NongHyup Bank	1.25%	07/20/2025	2,126,550
1,000,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	969,020
7,849,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	6,993,420
1,100,000	Orbia Advance Corporation S.A.B. de C.V.	1.88%	05/11/2026	983,598
3,000,000	Oversea-Chinese Banking Corporation Ltd.	4.25%	06/19/2024	3,017,201
500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	461,933
9,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (b)	09/10/2030	8,314,785
1,100,000	Pertamina Persero PT	4.30%	05/20/2023	1,103,773
12,800,000	Pertamina Persero PT	1.40%	02/09/2026	11,388,575
50,000	Petrobras Global Finance B.V.	6.25%	03/17/2024	51,189
16,800,000	Petronas Capital Ltd.	3.50%	03/18/2025	16,667,520
4,400,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	4,247,307
13,900,000	Qatar Energy	1.38%	09/12/2026	12,530,725
2,900,000	Qatar Energy	1.38% (b)	09/12/2026	2,614,324
13,150,000	Reliance Industries Ltd.	4.13%	01/28/2025	13,151,682
8,130,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	1.46%	01/20/2026	7,917,788

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,700,000	SA Global Sukuk Ltd.	1.60% (b)	06/17/2026	2,465,786
7,500,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	6,849,405
8,495,000	Sable International Finance Ltd.	5.75%	09/07/2027	7,807,839
1,500,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	1,490,413
2,640,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	2,612,994
5,335,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	5,067,397
2,700,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	2,676,794
6,140,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (b)	09/12/2023	5,938,934
16,250,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	15,676,781
7,140,000	Toronto-Dominion Bank	0.70%	09/10/2024	6,707,373
7,800,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	7,382,583
7,115,000	UBS Group AG (1 Year CMT Rate + 0.83%)	1.01% (b)	07/30/2024	6,893,404
9,515,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	9,445,585
8,900,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	8,062,065
2,915,000	Vedanta Resources Ltd.	7.13%	05/31/2023	2,376,002
1,000,000	Vedanta Resources Ltd.	6.13%	08/09/2024	608,845
805,000	Volkswagen Group of America Finance LLC	4.25% (b)	11/13/2023	805,487
6,055,000	Volkswagen Group of America Finance LLC	0.88% (b)	11/22/2023	5,805,948
4,985,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	3,604,149
2,000,000	VTR Finance NV	6.38%	07/15/2028	1,430,236
Total Foreign Corporate Bonds (Cost \$751,450,484)				696,771,806

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.9%

2,800,000	Abu Dhabi Government International Bond	2.50% (b)	04/16/2025	2,719,055
20,800,000	Brazilian Government International Bond	2.88%	06/06/2025	19,635,225
4,200,000	Chile Government International Bond	3.13%	01/21/2026	4,056,224
2,700,000	Colombia Government International Bond	2.63%	03/15/2023	2,657,612
19,000,000	Colombia Government International Bond	4.50%	01/28/2026	17,862,122
2,000,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	1,976,960
4,600,000	Panama Government International Bond	4.00%	09/22/2024	4,594,525
12,500,000	Panama Government International Bond	3.75%	03/16/2025	12,359,018
5,000,000	Perusahaan Penerbit SBSN Indonesia III	2.30%	06/23/2025	4,751,250
6,000,000	Perusahaan Penerbit SBSN Indonesia III	1.50% (b)	06/09/2026	5,400,000
14,250,000	Peruvian Government International Bond	2.39%	01/23/2026	13,262,951
19,900,000	Qatar Government International Bond	3.25%	06/02/2026	19,656,623
5,000,000	Republic of South Africa Government Bond	4.67%	01/17/2024	4,972,260
1,800,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,710,396
11,600,000	Saudi Government International Bond	3.25%	10/26/2026	11,348,257

**Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations
(Cost \$138,313,295)**

126,962,478

Non-Agency Commercial Mortgage Backed Obligations - 14.4%

5,000,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-AS (1 Month LIBOR USD + 1.10%, 1.10% Floor)	2.71% (b)	12/18/2037	4,916,730
16,793,000	ACREC Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	2.76% (b)	10/16/2036	16,510,559
14,340,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-A2	2.02% (b)	06/15/2054	13,147,805

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,415,000	Arbor Realty Ltd., Series 2020-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	2.79% (b)	02/15/2035	15,978,082
5,000,000	Arbor Realty Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 0.97%, 0.97% Floor)	2.29% (b)	12/15/2035	4,933,615
5,000,000	Arbor Realty Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.52% (b)	12/15/2035	4,902,405
3,000,000	Arbor Realty Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	2.42% (b)	05/15/2036	2,926,599
5,262,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	4.37% (b)	12/15/2036	4,757,768
2,579,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	2.27% (b)	06/15/2035	2,498,598
225,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	4.72% (b)	06/15/2035	205,747
33,322,009	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10-XA	1.92% (c)(e)	07/15/2049	1,714,644
74,975,413	BANK, Series 2017-BNK5-XA	1.11% (c)(e)	06/15/2060	2,736,475
94,125,504	BANK, Series 2017-BNK6-XA	0.92% (c)(e)	07/15/2060	2,841,470
21,590,975	BANK, Series 2019-BN20-XA	0.95% (c)(e)	09/15/2062	991,311
193,360,455	BANK, Series 2020-BN26-XA	1.34% (c)(e)	03/15/2063	13,192,597
87,308,717	BBCMS Mortgage Trust, Series 2017-C1-XA	1.60% (c)(e)	02/15/2050	4,435,457
3,389,247	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.32% (b)	10/15/2037	3,275,589
17,989,000	BBCMS Mortgage Trust, Series 2018-TALL-A (1 Month LIBOR USD + 0.72%, 0.72% Floor)	2.05% (b)	03/15/2037	17,182,510
10,696,000	BBCMS Mortgage Trust, Series 2018-TALL-B (1 Month LIBOR USD + 0.97%, 0.97% Floor)	2.30% (b)	03/15/2037	10,039,809
238,677,346	BBCMS Mortgage Trust, Series 2020-C6-XA	1.17% (c)(e)	02/15/2053	14,068,645
59,000,000	BBCMS Mortgage Trust, Series 2020-C6-XB	0.79% (c)(e)	02/15/2053	2,671,384
708,135	BDS Ltd., Series 2019-FL4-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	2.62% (b)	08/15/2036	707,252
111,603,777	Benchmark Mortgage Trust, Series 2018-B1-XA	0.63% (c)(e)	01/15/2051	2,465,964
175,335,899	Benchmark Mortgage Trust, Series 2020-B16-XA	1.05% (c)(e)	02/15/2053	9,391,692
35,720,000	Benchmark Mortgage Trust, Series 2020-IG1-XB	0.24% (c)(e)	09/15/2043	397,385
8,789,000	BPR Trust, Series 2021-TY-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	2.37% (b)	09/15/2038	8,418,818
16,859,000	BRSP Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	2.76% (b)	08/19/2038	16,401,818
3,583,291	BSPRT Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	2.47% (b)	05/15/2029	3,586,519
20,000,000	BSPRT Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	2.42% (b)	03/15/2036	19,513,720
11,977,000	BSPRT Issuer Ltd., Series 2021-FL7-A (1 Month LIBOR USD + 1.32%, 1.32% Floor)	2.64% (b)	12/15/2038	11,585,412
16,852,000	BSREP Commercial Mortgage Trust, Series 2021-DC-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	2.28% (b)	08/15/2038	16,212,463
8,925,252	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	2.41% (b)	09/15/2037	8,561,885
2,725,100	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	2.65% (b)	09/15/2037	2,581,035
1,505,000	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	3.30% (b)	09/15/2037	1,411,188

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,013,905	BX Trust, Series 2019-MMP-C (1 Month LIBOR USD + 1.45%, 1.45% Floor)	2.77% (b)	08/15/2036	5,764,957
5,791,000	BX Trust, Series 2021-21M-A (1 Month LIBOR USD + 0.73%, 0.73% Floor)	2.05% (b)	10/15/2036	5,516,598
21,263,000	BX Trust, Series 2021-VIEW-A (1 Month LIBOR USD + 1.28%, 1.28% Floor)	2.60% (b)	06/15/2036	20,530,949
16,787,000	BX Trust, Series 2021-VOLT-B (1 Month LIBOR USD + 0.95%, 0.95% Floor)	2.27% (b)	09/15/2036	15,807,833
15,674,695	BX Trust, Series 2021-XL2-B (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.32% (b)	10/15/2038	14,843,262
11,749,000	BXHPP Trust, Series 2021-FILM-B (1 Month LIBOR USD + 0.90%, 0.90% Floor)	2.22% (b)	08/15/2036	11,003,754
7,749,000	BXHPP Trust, Series 2021-FILM-C (1 Month LIBOR USD + 1.10%, 1.10% Floor)	2.42% (b)	08/15/2036	7,223,154
1,503,000	BXMT Ltd., Series 2020-FL2-A (Secured Overnight Financing Rate 1 Month + 1.01%, 0.90% Floor)	2.49% (b)	02/15/2038	1,475,654
20,000,000	BXMT Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	2.37% (b)	05/15/2038	19,669,440
24,674,935	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.39% (c)(e)	05/10/2050	972,940
91,723,625	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.65% (c)(e)	06/15/2050	5,128,002
42,452,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	1.06% (c)(e)	06/15/2050	1,621,471
116,365,000	CFK Trust, Series 2020-MF2-X	0.89% (b)(c)(e)	03/15/2039	3,762,604
12,621,000	CHCP Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.16%, 1.05% Floor)	2.50% (b)	02/15/2038	12,524,500
7,490,000	CHCP Ltd., Series 2021-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.41%, 1.30% Floor)	2.75% (b)	02/15/2038	7,282,722
1,313,740	Citigroup Commercial Mortgage Trust, Series 2014-FL2-A (1 Month LIBOR USD + 1.85%, 1.85% Floor)	3.18% (b)	11/15/2031	1,267,665
31,231,415	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.37% (c)(e)	02/10/2049	1,057,174
53,222,157	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.82% (c)(e)	04/15/2049	2,460,668
9,000,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-A (1 Month LIBOR USD + 0.83%, 0.83% Floor)	2.15% (b)	12/15/2036	8,760,595
179,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-D (1 Month LIBOR USD + 1.80%, 1.80% Floor)	3.12% (b)	12/15/2036	169,722
242,000	Citigroup Commercial Mortgage Trust, Series 2019-PRM-D	4.35% (b)	05/10/2036	241,789
1,282,151	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.25% Floor)	2.87% (b)	08/20/2035	1,262,396
16,415,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.66%, 1.55% Floor)	3.17% (b)	08/20/2035	15,909,090
461,286	Commercial Mortgage Pass-Through Trust, Series 2012-CR2-XA	1.54% (c)(e)	08/15/2045	14
98,563,702	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	1.27% (c)(e)	10/10/2046	1,031,114
15,397,300	Commercial Mortgage Pass-Through Trust, Series 2013-LC6-XA	1.39% (c)(e)	01/10/2046	29,720
4,439,848	Commercial Mortgage Pass-Through Trust, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	5.32% (b)	10/15/2031	4,430,390
147,262,554	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.97% (c)(e)	08/10/2048	3,047,864
21,308,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.32% (b)	09/15/2033	20,279,150
90,982,734	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.25% (c)(e)	06/15/2050	3,671,208
17,682,825	CSAIL Commercial Mortgage Trust, Series 2017-CX9-XA	0.95% (c)(e)	09/15/2050	307,442
583,000	CSMC Trust, Series 2017-MOON-D	3.30% (b)(c)	07/10/2034	582,255

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,925,000	DBCG Mortgage Trust, Series 2017-BBG-B (1 Month LIBOR USD + 0.85%, 0.85% Floor)	2.18% (b)	06/15/2034	12,547,783
700,000	DBJPM Mortgage Trust, Series 2016-C3-A5	2.89%	08/10/2049	664,372
21,791,000	EQUUS Mortgage Trust, Series 2021-EQAZ-A (1 Month LIBOR USD + 0.75%, 0.76% Floor)	2.08% (b)	10/15/2038	20,846,212
4,214,065	Extended Stay America Trust, Series 2021-ESH-A (1 Month LIBOR USD + 1.08%, 1.08% Floor)	2.41% (b)	07/15/2038	4,114,886
11,506,862	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.71% (b)	12/16/2036	11,485,321
20,500,000	FS Rialto, Series 2021-FL2-A (1 Month LIBOR USD + 1.22%, 1.22% Floor)	2.73% (b)	05/16/2038	19,732,029
7,789,000	FS Rialto, Series 2021-FL3-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	2.76% (b)	11/16/2036	7,462,493
1,564,751	GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	2.93% (b)	02/22/2036	1,561,398
6,328,298	GPMT Ltd., Series 2021-FL3-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	2.86% (b)	07/16/2035	6,220,476
20,623,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	4.06% (b)	12/15/2036	19,239,706
11,853,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-A (1 Month LIBOR USD + 1.02%, 1.02% Floor)	2.34% (b)	07/15/2039	11,310,299
2,615,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	2.22% (b)	07/15/2031	2,566,732
9,296,000	GS Mortgage Securities Corporation Trust, Series 2021-IP-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	2.27% (b)	10/15/2036	8,972,060
108,239,430	GS Mortgage Securities Trust, Series 2017-GS6-XA	1.16% (c)(e)	05/10/2050	4,445,989
129,390,675	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.25% (c)(e)	08/10/2050	5,180,414
151,819,877	GS Mortgage Securities Trust, Series 2017-GS8-XA	1.11% (c)(e)	11/10/2050	5,484,083
54,838,123	GS Mortgage Securities Trust, Series 2019-GC42-XA	0.93% (c)(e)	09/01/2052	2,359,816
6,050,000	HGI CRE Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	2.56% (b)	06/16/2036	5,945,807
4,546,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-E	5.74% (b)(c)	07/15/2046	4,380,383
10,370,339	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-XA	0.99% (c)(e)	07/15/2047	97,933
58,007,197	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.72% (c)(e)	12/15/2049	1,109,556
10,902,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-A (1 Month LIBOR USD + 0.96%, 0.96% Floor)	2.28% (b)	07/15/2036	10,694,136
59,178,200	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-XA	0.47% (b)(c)(e)	01/10/2037	446,144
117,285,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-MKST-XCP	0.00% (b)(c)(e)	12/15/2036	1,173
2,550,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-B	4.35% (c)	11/15/2047	2,448,880
56,446,740	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.29% (c)(e)	11/15/2048	1,236,184
300,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-A5	3.58%	03/17/2049	292,990
25,641,928	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.64% (c)(e)	06/13/2052	1,830,457
7,664,000	KREF Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.07%, 1.07% Floor)	2.59% (b)	02/15/2039	7,491,522
12,862,000	LCCM Trust, Series 2021-FL2-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.52% (b)	12/13/2038	12,618,664

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,000,000	LCCM Trust, Series 2021-FL3-A (1 Month LIBOR USD + 1.45%, 1.45% Floor)	2.77% (b)	11/15/2038	9,813,310
5,652,078	Life Mortgage Trust, Series 2021-BMR-A (1 Month LIBOR USD + 0.70%, 0.70% Floor)	2.02% (b)	03/15/2038	5,477,919
604,671	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	2.45% (b)	05/15/2028	603,508
18,273,000	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	2.82% (b)	05/15/2036	17,980,559
11,970,457	LoanCore Issuer Ltd., Series 2019-CRE3-AS (1 Month LIBOR USD + 1.37%, 1.37% Floor)	2.69% (b)	04/15/2034	11,956,248
9,200,000	LoanCore Issuer Ltd., Series 2021-CRE5-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	2.62% (b)	07/15/2036	8,968,289
51,894,619	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.94% (b)(c)(e)	03/10/2050	1,242,201
13,700,000	Lument Finance Trust, Inc., Series 2021-FL1-A (1 Month LIBOR USD + 1.17%, 1.17% Floor)	2.49% (b)	06/15/2039	13,467,182
15,750,000	MF1 Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	2.62% (b)	07/16/2036	15,379,639
8,289,000	MF1 Ltd., Series 2021-FL7-A (1 Month LIBOR USD + 1.08%, 1.08% Floor)	2.69% (b)	10/16/2036	8,036,542
14,026,000	MF1 Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 30 Day Average + 1.35%, 1.35% Floor)	2.14% (b)	02/19/2037	13,619,960
3,304,842	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 1 Month + 0.96%, 0.85% Floor)	2.30% (b)	07/15/2036	3,197,693
10,343,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	2.65% (b)	07/15/2036	10,097,643
6,625,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	2.12% (b)	04/15/2038	6,464,835
5,817,000	MHP, Series 2022-MHIL-A (Secured Overnight Financing Rate 1 Month + 0.81%, 0.82% Floor)	2.09% (b)	01/15/2027	5,566,167
14,220,911	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-LNCX	0.76% (b)(c)(e)	12/15/2046	173,195
1,123,535	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.60% (b)(c)(e)	11/12/2041	5,178
3,578,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (b)	11/15/2034	3,361,724
61,005,800	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.50% (c)(e)	06/15/2050	2,650,202
711,000	Morgan Stanley Capital Trust, Series 2018-SUN-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	2.22% (b)	07/15/2035	690,054
7,895,000	Morgan Stanley Capital Trust, Series 2019-PLND-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	3.07% (b)	05/15/2036	7,428,242
18,374,239	Morgan Stanley Capital Trust, Series 2021-ILP-A (1 Month LIBOR USD + 0.78%, 0.78% Floor)	2.10% (b)	11/15/2023	17,604,079
14,862,000	Morgan Stanley Capital Trust, Series 2021-L6-A2	2.13% (c)	06/15/2054	13,722,189
6,752,218	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	2.27% (b)	06/15/2035	6,548,889
19,570,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.92% (b)	02/15/2036	19,425,339
129,417	PFP Ltd., Series 2019-6-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	2.56% (b)	04/14/2037	128,675
4,662,225	PFP Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	2.17% (b)	04/14/2038	4,517,743
9,999,501	PFP Ltd., Series 2021-7-AS (1 Month LIBOR USD + 1.15%, 1.15% Floor)	2.47% (b)	04/14/2038	9,795,311

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,778,000	PPF Ltd., Series 2021-8-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.51% (b)	08/09/2037	8,377,486
16,492,568	SMR Mortgage Trust, Series 2022-IND-A (Secured Overnight Financing Rate 1 Month + 1.65%, 1.65% Floor)	2.93% (b)	02/15/2039	15,975,740
9,803,000	SREIT Trust, Series 2021-MFP-A (1 Month LIBOR USD + 0.73%, 0.73% Floor)	2.05% (b)	11/15/2038	9,329,199
12,887,000	STWD Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	2.85% (b)	07/15/2038	12,791,791
8,900,000	STWD Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.72% (b)	04/18/2038	8,735,395
16,923,000	TRTX Issuer Ltd., Series 2019-FL3-AS (Secured Overnight Financing Rate 1 Month + 1.56%, 1.45% Floor)	3.04% (b)	10/15/2034	16,794,656
17,000,000	TRTX Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	2.72% (b)	03/15/2038	16,686,962
5,407,200	TTAN, Series 2021-MHC-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	2.18% (b)	03/15/2038	5,212,403
54,008,837	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.69% (c)(e)	06/15/2050	3,126,242
101,353,166	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.21% (c)(e)	08/15/2050	3,780,129
104,929,127	UBS Commercial Mortgage Trust, Series 2018-C8-XA	0.98% (c)(e)	02/15/2051	3,756,704
25,998,420	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-XA	0.92% (c)(e)	09/15/2058	519,698
176,184,018	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.48% (c)(e)	06/15/2052	11,479,516
15,386,437	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	2.00% (c)(e)	07/15/2053	1,671,026
11,851,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C60-A2	2.04%	08/15/2054	10,846,013
5,081,432	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	2.47% (b)	02/15/2040	4,904,210
5,081,432	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-B (1 Month LIBOR USD + 1.45%, 1.45% Floor)	2.77% (b)	02/15/2040	4,785,315
1,427,509	WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA	1.49% (b)(c)(e)	08/15/2045	46
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$1,112,310,429)				992,281,990

Non-Agency Residential Collateralized Mortgage Obligations - 14.9%

18,297,307	Angel Oak Mortgage Trust LLC, Series 2021-7-A1	1.98% (b)(c)	10/25/2066	16,072,459
7,232,439	Arroyo Mortgage Trust, Series 2019-3-A2	3.21% (b)(c)	10/25/2048	6,980,277
3,908,766	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (b)(c)	10/25/2048	3,773,029
393,960	Banc of America Mortgage Trust, Series 2005-E-2A1	3.36% (c)	06/25/2035	345,390
1,360,365	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (b)(h)	06/28/2034	1,363,132
3,530,354	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	6.43% (b)(h)	06/28/2034	3,529,016
513,015	BCAP LLC Trust, Series 2011-RR1-8A3	5.34% (b)(c)	09/30/2056	442,547
1,410,086	Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1	2.41% (c)	02/25/2034	1,400,991
163,555	Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A	5.00%	05/25/2034	145,772
6,361,252	BRAVO Residential Funding Trust, Series 2020-RPL1-A1	2.50% (b)(c)	05/25/2059	6,155,746
15,199,118	BRAVO Residential Funding Trust, Series 2021-A-A1	1.99% (b)(h)	10/25/2059	14,577,261
21,963,777	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (b)(h)	04/25/2069	21,070,727
7,876,600	BRAVO Residential Funding Trust, Series 2022-RPL1-A1	2.75% (b)	09/25/2061	7,358,949
2,590,991	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	1.77%	08/25/2036	2,512,768
538,904	CHL Mortgage Pass-Through Trust, Series 2004-HYB9-1A1	2.52% (c)	02/20/2035	539,488
4,665,568	CHL Mortgage Pass-Through Trust, Series 2005-3-1A2 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	2.20%	04/25/2035	4,103,807

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
467,574	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap)	2.49%	03/25/2036	438,480
25,473,816	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (b)(h)	11/25/2070	25,464,337
2,527,281	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% (b)(c)	04/25/2060	2,405,182
2,051,702	COLT Mortgage Loan Trust, Series 2020-2-A1	1.85% (b)(c)	03/25/2065	2,027,390
6,494,453	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (b)(c)	05/25/2065	6,377,124
6,533,860	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (b)(c)	11/25/2066	5,952,882
18,621,584	COLT Mortgage Loan Trust, Series 2021-RPL1-A1	1.67% (b)(c)	09/25/2061	17,334,264
26,475	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-5A1	5.25%	06/25/2026	16,927
35,874,266	Credit Suisse Mortgage-Backed Trust, Series 2019-RP10-A1	2.94% (b)(c)	12/25/2059	35,410,512
13,210,389	CSMC Trust, Series 2020-RPL3-A1	2.69% (b)(c)	03/25/2060	12,844,277
2,536,099	CSMC Trust, Series 2021-NQM1-A2	0.99% (b)(c)	05/25/2065	2,439,580
4,226,832	CSMC Trust, Series 2021-NQM1-A3	1.20% (b)(c)	05/25/2065	4,066,535
9,078,624	CSMC Trust, Series 2021-NQM5-A3	1.35% (b)(c)	05/25/2066	7,933,236
5,910,378	CSMC Trust, Series 2021-RPL4-A1	1.80% (b)(c)	12/27/2060	5,585,222
19,220,780	CSMC Trust, Series 2022-NQM1-A1	2.27% (b)(c)	11/25/2066	17,111,272
1,992,187	Ellington Financial Mortgage Trust, Series 2020-1-A1	2.01% (b)(c)	05/25/2065	1,941,054
1,849,849	First Horizon Mortgage Pass-Through Trust, Series 2007-AR2-1A1	3.00% (c)	08/25/2037	765,954
4,514,612	GCAT Trust, Series 2020-3-A1	2.98% (b)(h)	09/25/2025	4,440,875
3,179,870	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (b)(c)	01/25/2059	3,174,007
2,416,044	GSR Mortgage Loan Trust, Series 2005-9F-2A2	6.00%	01/25/2036	1,473,560
496,884	GSR Mortgage Loan Trust, Series 2005-AR7-3A1	2.48% (c)	11/25/2035	456,346
16,794,323	Invitation Homes Trust, Series 2018-SFR1-A (1 Month LIBOR USD + 0.70%)	2.22% (b)	03/19/2037	16,566,210
30,180	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	29,410
6,590,341	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (b)(h)	05/25/2059	6,591,292
19,618,265	Legacy Mortgage Asset Trust, Series 2019-GS6-A1	3.00% (b)(h)	06/25/2059	19,604,354
18,731,031	Legacy Mortgage Asset Trust, Series 2019-GS7-A1	3.25% (b)(h)	11/25/2059	18,659,229
4,242,047	Legacy Mortgage Asset Trust, Series 2020-GS4-A1	3.25% (b)(h)	02/25/2060	4,154,883
35,255,653	Legacy Mortgage Asset Trust, Series 2020-GS5-A1	3.25% (b)(h)	06/25/2060	34,760,512
2,855,463	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (b)(h)	01/25/2060	2,789,325
1,087,284	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (b)(h)	10/25/2066	1,055,846
12,502,077	Legacy Mortgage Asset Trust, Series 2021-GS2-A1	1.75% (b)(h)	04/25/2061	11,777,877
21,849,935	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (b)(h)	07/25/2061	20,201,624
28,300,974	Legacy Mortgage Asset Trust, Series 2021-GS4-A1	1.65% (b)(h)	11/25/2060	26,367,389
8,612,525	Legacy Mortgage Asset Trust, Series 2021-SL1-A	1.99% (b)(c)	09/25/2060	8,411,824
20,800,000	LHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (b)(c)	09/25/2026	20,007,790
1,949,097	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.16% (c)	04/25/2036	1,197,735
881,912	Merrill Lynch Mortgage Investors Trust, Series 2005-3-2A	2.72% (c)	11/25/2035	842,933
3,571,114	MFA Trust, Series 2021-NPL1-A1	2.36% (b)(h)	03/25/2060	3,449,624
13,657,793	MFA Trust, Series 2021-NQM2-A1	1.03% (b)(c)	11/25/2064	12,440,329
1,769,334	MFA Trust, Series 2021-NQM2-A2	1.32% (b)(c)	11/25/2064	1,603,279
4,470,767	Mill City Mortgage Loan Trust, Series 2017-3-A1	2.75% (b)(c)	01/25/2061	4,436,322
7,105	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2033	5,863
25,000,000	New York Mortgage Trust, Series 2021-BPL1-A1	2.24% (b)(h)	05/25/2026	23,851,793

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
473,840	Oaktown Ltd., Series 2019-1A-M1A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	3.02% (b)	07/25/2029	473,713
1,705,846	OBX Trust, Series 2018-1-A2 (1 Month LIBOR USD + 0.65%)	2.27% (b)	06/25/2057	1,672,917
11,549,009	OBX Trust, Series 2022-NQM1-A1	2.31% (b)(c)	11/25/2061	10,119,284
12,789,170	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (b)(h)	09/29/2060	12,164,103
4,356,145	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (b)(h)	06/29/2060	4,115,503
32,106,213	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (b)(h)	07/25/2051	28,993,445
20,571,149	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (b)(h)	02/25/2061	19,359,496
6,862,579	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (b)(h)	07/25/2051	6,438,746
22,002,668	Pretium Mortgage Credit Partners LLC, Series 2021-RN3-A1	1.84% (b)(h)	09/25/2051	20,691,274
8,089,337	PRPM LLC, Series 2020-4-A1	2.95% (b)(h)	10/25/2025	7,849,307
18,624,018	PRPM LLC, Series 2021-1-A1	2.12% (b)(c)	01/25/2026	17,774,282
14,218,189	PRPM LLC, Series 2021-2-A1	2.12% (b)(c)	03/25/2026	13,605,195
14,746,842	PRPM LLC, Series 2021-3-A1	1.87% (b)(h)	04/25/2026	13,970,364
17,060,500	PRPM LLC, Series 2021-4-A1	1.87% (b)(h)	04/25/2026	16,050,104
12,488,370	PRPM LLC, Series 2021-5-A1	1.79% (b)(h)	06/25/2026	11,744,778
17,683,029	PRPM LLC, Series 2021-6-A1	1.79% (b)(h)	07/25/2026	16,563,607
31,536,461	PRPM LLC, Series 2021-7-A1	1.87% (b)(h)	08/25/2026	29,452,708
4,490,060	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC1-A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	2.16%	03/25/2036	4,080,190
873,028	Starwood Mortgage Residential Trust, Series 2020-3-A1	1.49% (b)(c)	04/25/2065	852,102
29,656,336	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (b)(c)	09/25/2066	27,067,548
108,140	Structured Asset Securities Corporation, Series 2003-24A-1A3	2.63% (c)	07/25/2033	107,302
35,981,192	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% (b)(h)	03/25/2023	35,752,923
19,522,005	VCAT LLC, Series 2021-NPL1-A1	2.29% (b)(h)	12/26/2050	18,861,455
7,076,717	VCAT LLC, Series 2021-NPL3-A1	1.74% (b)(h)	05/25/2051	6,660,080
26,984,774	VCAT LLC, Series 2021-NPL4-A1	1.87% (b)(h)	08/25/2051	25,424,919
10,426,878	VCAT LLC, Series 2021-NPL5-A1	1.87% (b)(h)	08/25/2051	9,851,721
13,153,097	VCAT LLC, Series 2021-NPL6-A1	1.92% (b)(h)	09/25/2051	12,401,747
3,361,549	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (b)(c)	07/25/2049	3,276,629
6,620,230	Velocity Commercial Capital Loan Trust, Series 2021-1-M1	1.79% (b)(c)	05/25/2051	5,791,818
26,139,614	Velocity Commercial Capital Loan Trust, Series 2021-2-A	1.52% (b)(c)	08/25/2051	23,297,253
5,940,788	Velocity Commercial Capital Loan Trust, Series 2021-2-M1	1.82% (b)(c)	08/25/2051	5,129,849
2,529,311	Verus Securitization Trust, Series 2020-2-A1	2.23% (b)(c)	04/25/2060	2,488,917
2,538,281	Verus Securitization Trust, Series 2020-INV1-A1	1.98% (b)(c)	03/25/2060	2,494,298
9,727,673	Verus Securitization Trust, Series 2021-4-A3	1.35% (b)(c)	07/25/2066	8,485,442
8,612,155	Verus Securitization Trust, Series 2021-7-A1	1.83% (b)(c)	10/25/2066	7,775,552
10,136,552	VOLT LLC, Series 2021-NP10-A1	1.99% (b)(h)	05/25/2051	9,670,256
25,066,265	VOLT LLC, Series 2021-NP11-A1	1.87% (b)(h)	08/25/2051	23,340,014
15,835,671	VOLT LLC, Series 2021-NPL1-A1	1.89% (b)(h)	02/27/2051	15,101,511
9,218,870	VOLT LLC, Series 2021-NPL3-A1	2.24% (b)(h)	02/27/2051	8,797,710
7,885,335	VOLT LLC, Series 2021-NPL5-A1	2.12% (b)(h)	03/27/2051	7,558,334
6,584,737	VOLT LLC, Series 2021-NPL6-A1	2.24% (b)(h)	04/25/2051	6,289,884
28,464,043	VOLT LLC, Series 2021-NPL8-A1	2.12% (b)(h)	04/25/2051	26,999,047
4,539,826	VOLT LLC, Series 2021-NPL9-A1	1.99% (b)(h)	05/25/2051	4,325,378
161,913	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2002-AR16-A	2.33% (c)	12/25/2032	159,486

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
275,686	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	246,862
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,079,723,861)				1,020,162,871
US Corporate Bonds - 6.7%				
5,950,000	AbbVie, Inc.	2.30%	11/21/2022	5,939,416
1,240,000	AbbVie, Inc.	2.60%	11/21/2024	1,201,695
1,035,000	American Express Company	3.38%	05/03/2024	1,028,507
2,983,000	American Express Company (3 Month LIBOR USD + 0.65%)	2.20%	02/27/2023	2,985,364
2,957,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	2.33%	03/04/2025	2,931,196
3,065,000	American Honda Finance Corporation	0.75%	08/09/2024	2,885,012
2,505,000	Amgen, Inc.	3.63%	05/22/2024	2,502,215
4,580,000	Amgen, Inc.	3.13%	05/01/2025	4,494,056
10,185,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	2.00% (b)	05/24/2024	9,891,984
2,905,000	Atmos Energy Corporation	0.63%	03/09/2023	2,854,465
2,300,000	Avery Dennison Corporation	0.85%	08/15/2024	2,172,079
8,959,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	2.40%	03/05/2024	8,906,442
4,665,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	1.68%	04/22/2025	4,551,479
3,825,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.10%)	2.15%	04/25/2025	3,804,082
6,490,000	Boeing Company	4.51%	05/01/2023	6,507,838
3,085,000	Brighthouse Financial Global Funding	0.60% (b)	06/28/2023	2,987,828
7,070,000	Campbell Soup Company	3.95%	03/15/2025	7,058,896
1,550,000	Capital One Financial Corporation	3.20%	01/30/2023	1,551,205
5,505,000	Capital One Financial Corporation	3.90%	01/29/2024	5,500,616
7,455,000	Cardinal Health, Inc.	3.08%	06/15/2024	7,339,284
2,535,000	Cardinal Health, Inc.	3.50%	11/15/2024	2,511,136
7,095,000	Charles Schwab Corporation (Secured Overnight Financing Rate + 1.05%)	2.44%	03/03/2027	6,985,777
1,995,000	Cigna Corporation	0.61%	03/15/2024	1,901,147
4,970,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	2.60%	06/01/2024	4,938,507
2,275,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	2,114,103
7,029,000	Conagra Brands, Inc.	4.30%	05/01/2024	7,060,682
1,392,000	Dell International LLC	5.45%	06/15/2023	1,406,496
1,825,000	Dell International LLC	4.00%	07/15/2024	1,819,988
3,675,000	Dell International LLC	5.85%	07/15/2025	3,794,066
3,480,000	Dollar General Corporation	4.15%	11/01/2025	3,485,311
6,215,000	Dollar Tree, Inc.	4.00%	05/15/2025	6,181,818
1,675,000	Elevance Health, Inc.	3.30%	01/15/2023	1,677,648
8,439,000	Elevance Health, Inc.	3.50%	08/15/2024	8,415,472
5,085,000	Energy Transfer LP	5.88%	01/15/2024	5,188,288
1,215,000	Energy Transfer LP	4.50%	04/15/2024	1,216,369
660,000	Energy Transfer LP	4.05%	03/15/2025	650,707
6,750,000	Entergy Corporation	0.90%	09/15/2025	6,083,199
7,745,000	Equinix, Inc.	1.25%	07/15/2025	7,044,117
6,110,000	Expedia Group, Inc.	6.25% (b)	05/01/2025	6,300,406

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,869,000	Exxon Mobil Corporation	1.57%	04/15/2023	6,803,483
3,090,000	General Mills, Inc.	4.00%	04/17/2025	3,090,355
6,890,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	6,909,206
7,097,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	6,966,134
6,797,000	HCA, Inc.	5.00%	03/15/2024	6,833,649
6,115,000	Hyatt Hotels Corporation	1.30%	10/01/2023	5,924,459
4,895,000	Hyundai Capital America	2.85% (b)	11/01/2022	4,883,217
2,405,000	Hyundai Capital America	1.00% (b)	09/17/2024	2,234,363
6,894,000	JPMorgan Chase & Company	3.90%	07/15/2025	6,914,295
4,612,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.42%)	0.56%	02/16/2025	4,346,376
9,440,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	2.31%	04/26/2026	9,295,551
7,455,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	7,095,598
716,000	Kinder Morgan, Inc.	4.30%	06/01/2025	713,377
6,901,000	Magallanes, Inc.	3.79% (b)	03/15/2025	6,695,917
6,965,000	Marriott International, Inc.	3.60%	04/15/2024	6,905,007
6,975,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	6,994,661
1,980,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	1,914,180
1,915,000	McDonald's Corporation	3.35%	04/01/2023	1,922,064
1,894,000	McDonald's Corporation	3.38%	05/26/2025	1,878,464
3,350,000	McDonald's Corporation	1.45%	09/01/2025	3,120,238
7,245,000	Microchip Technology, Inc.	0.97%	02/15/2024	6,884,821
7,070,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	6,932,483
6,645,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	6,480,655
5,388,000	Mosaic Company	4.25%	11/15/2023	5,427,886
1,975,000	NextEra Energy Capital Holdings, Inc.	4.20%	06/20/2024	1,985,732
1,965,000	Nissan Motor Acceptance Company LLC	1.13% (b)	09/16/2024	1,807,503
5,669,000	Northrop Grumman Corporation	2.93%	01/15/2025	5,550,936
7,505,000	NVIDIA Corporation	0.58%	06/14/2024	7,131,591
5,330,000	Omnicom Group, Inc.	3.65%	11/01/2024	5,287,732
4,315,000	Pacific Gas and Electric Company	3.25%	02/16/2024	4,205,368
2,555,000	Pacific Gas and Electric Company	4.95%	06/08/2025	2,507,927
3,010,000	Parker-Hannifin Corporation	3.65%	06/15/2024	2,992,552
7,060,000	Penske Truck Leasing Company LP	2.70% (b)	11/01/2024	6,783,264
6,860,000	PepsiCo, Inc.	0.75%	05/01/2023	6,746,802
1,442,000	Phillips 66	3.85%	04/09/2025	1,434,425
2,265,000	Phillips 66	1.30%	02/15/2026	2,039,817
1,015,000	Pioneer Natural Resources Company	0.55%	05/15/2023	989,598
2,365,000	Pioneer Natural Resources Company	1.13%	01/15/2026	2,116,008
5,570,000	Public Service Enterprise Group, Inc.	0.84%	11/08/2023	5,346,283
7,270,000	Republic Services, Inc.	2.50%	08/15/2024	7,044,962
6,800,000	Royalty Pharma PLC	0.75%	09/02/2023	6,550,956
330,000	Royalty Pharma PLC	1.20%	09/02/2025	294,546
6,945,000	Schlumberger Holdings Corporation	3.75% (b)	05/01/2024	6,920,394
2,809,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	2,778,923
5,330,000	Simon Property Group LP	2.00%	09/13/2024	5,100,843

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,165,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	2.35%	04/01/2024	7,091,742
6,910,000	Southwest Airlines Company	4.75%	05/04/2023	6,967,742
2,087,000	Synchrony Financial	4.38%	03/19/2024	2,075,706
2,233,000	Synchrony Financial	4.25%	08/15/2024	2,221,569
7,400,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	7,174,350
7,285,000	Triton Container International Ltd.	0.80% (b)	08/01/2023	6,906,116
3,105,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	1.84%	06/09/2025	3,015,479
2,575,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	2,452,708
1,670,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	1,665,402
6,045,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	2.51%	05/15/2025	6,012,154
2,010,000	Viartis, Inc.	1.65%	06/22/2025	1,821,615
5,345,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.32%)	2.30%	04/25/2026	5,256,737
7,130,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	6,967,093
6,760,000	Welltower, Inc.	3.63%	03/15/2024	6,710,782
3,805,000	Williams Companies, Inc.	4.30%	03/04/2024	3,823,625
3,195,000	Williams Companies, Inc.	4.55%	06/24/2024	3,223,190
3,615,000	Workday, Inc.	3.50%	04/01/2027	3,459,956
6,925,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	6,524,962
Total US Corporate Bonds (Cost \$479,308,416)				462,022,425

US Government and Agency Mortgage Backed Obligations - 2.9%

136,918	Federal Home Loan Mortgage Corporation Pass-Thru, Pool N70081	5.50%	07/01/2038	140,344
10,428,005	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SB0578	2.00%	11/01/2036	9,780,097
92,291,745	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.45% (c)(e)	03/25/2023	462,751
14,310	Federal Home Loan Mortgage Corporation REMICS, Series 3872-BA	4.00%	06/15/2041	14,108
37,565	Federal Home Loan Mortgage Corporation REMICS, Series 4050-BC	2.00%	05/15/2041	37,554
891,335	Federal Home Loan Mortgage Corporation REMICS, Series 4203-NB	2.00%	10/15/2040	876,000
7,359,403	Federal Home Loan Mortgage Corporation REMICS, Series 4211-AP	1.60%	03/15/2043	6,964,964
4,216,046	Federal Home Loan Mortgage Corporation REMICS, Series 4484-CD	1.75%	07/15/2030	4,032,992
6,800,068	Federal Home Loan Mortgage Corporation REMICS, Series 5105-NH	2.00%	02/25/2037	6,341,667
631,741	Federal Home Loan Mortgage Corporation, Pool 840632 (12 Month LIBOR USD + 1.62%, 1.62% Floor, 7.70% Cap)	2.12%	05/01/2045	639,305
19,130	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	18,631
681,221	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	697,089
15,492,797	Federal National Mortgage Association Pass-Thru, Pool MA4176	2.00%	11/01/2040	13,860,241
1,877,922	Federal National Mortgage Association, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.40% Cap)	1.88%	11/01/2042	1,913,699
2,740,462	Federal National Mortgage Association, Pool AL9932	3.04% (c)	01/01/2024	2,727,506
1,392,258	Federal National Mortgage Association, Pool BC0057 (12 Month LIBOR USD + 1.60%, 1.60% Floor, 7.38% Cap)	1.85%	12/01/2045	1,406,857

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,101,224	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.56%, 1.56% Floor, 7.00% Cap)	2.28%	05/01/2045	1,123,427
51,631	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	52,312
8,988,323	Federal National Mortgage Association, Series 2019-M21-3A1	2.10%	06/25/2034	8,454,082
12,561,455	Federal National Mortgage Association, Series 2020-M49-1A1	1.30% (c)	11/25/2030	11,437,992
11,951,932	Federal National Mortgage Association, Series 2021-21-HG	2.00%	11/25/2047	11,232,288
13,879,505	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	12,898,893
27,643,540	Federal National Mortgage Association, Series 2021-M10-A1	1.63% (c)	04/25/2033	25,491,869
9,789,657	Federal National Mortgage Association, Series 2021-M5-A1	1.51% (c)	01/25/2033	8,962,389
41,006,044	Federal National Mortgage Association, Series 2021-M6-A1	1.53% (c)	03/25/2033	37,709,933
22,724,241	Federal National Mortgage Association, Series 2021-M7-A1	1.78% (c)	03/25/2031	21,033,532
4,065,835	Federal National Mortgage Association, Series 2022-M11-A1	3.05% (c)	10/25/2027	4,046,553
3,303,703	Federal National Mortgage Association, Series 2022-M5-A1	2.47% (c)	01/01/2034	3,121,915
Total US Government and Agency Mortgage Backed Obligations (Cost \$213,662,864)				195,478,990
US Government and Agency Obligations - 13.2%				
159,200,000	United States Treasury Notes	0.13%	04/30/2023	155,624,377
74,000,000	United States Treasury Notes	0.75%	12/31/2023	71,599,336
104,600,000	United States Treasury Notes	1.50%	02/29/2024	102,144,352
165,000,000	United States Treasury Notes	2.50%	04/30/2024	163,585,254
188,500,000	United States Treasury Notes	2.50%	05/31/2024	186,813,809
169,200,000	United States Treasury Notes	2.63%	04/15/2025	167,382,421
60,700,000	United States Treasury Notes	2.75%	05/15/2025	60,240,008
Total US Government and Agency Obligations (Cost \$914,237,308)				907,389,557
Common Stocks - 0.0%				
76,874	Frontera Energy Corporation (f)			610,378
Total Common Stocks (Cost \$7,009,558)				610,378
Short Term Investments - 6.5%				
114,638,349	First American Government Obligations Fund - Class U	1.31% (g)		114,638,349
114,638,349	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (g)		114,638,349
114,638,349	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (g)		114,638,349
106,000,000	United States Treasury Bills	0.00%	04/20/2023	103,816,236
Total Short Term Investments (Cost \$448,287,828)				447,731,283
Total Investments - 99.9% (Cost \$7,220,429,775)				6,865,028,894
Other Assets in Excess of Liabilities - 0.1%				10,019,395
NET ASSETS - 100.0%				\$ 6,875,048,289

- (a) Perpetual maturity. The date disclosed is the next call date of the security.
 - (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) 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) Interest only security
 - (f) Non-income producing security
 - (g) Seven-day yield as of period end
 - (h) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- PIK** A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	16.2%
Non-Agency Residential Collateralized Mortgage Obligations	14.9%
Non-Agency Commercial Mortgage Backed Obligations	14.4%
US Government and Agency Obligations	13.2%
Foreign Corporate Bonds	10.1%
Asset Backed Obligations	7.0%
US Corporate Bonds	6.7%
Short Term Investments	6.5%
Bank Loans	6.1%
US Government and Agency Mortgage Backed Obligations	2.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.9%
Common Stocks	0.0% (i)
Other Assets and Liabilities	0.1%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	16.2%
Non-Agency Residential Collateralized Mortgage Obligations	14.9%
Non-Agency Commercial Mortgage Backed Obligations	14.4%
US Government and Agency Obligations	13.2%
Asset Backed Obligations	7.0%
Short Term Investments	6.5%
Banking	5.5%
US Government and Agency Mortgage Backed Obligations	2.9%
Utilities	2.6%
Energy	2.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.9%
Healthcare	1.2%
Pharmaceuticals	1.1%
Telecommunications	1.0%
Business Equipment and Services	1.0%
Transportation	0.9%
Media	0.8%
Food Products	0.7%
Chemicals/Plastics	0.6%
Electronics/Electric	0.6%
Food Service	0.5%
Technology	0.5%
Hotels/Motels/Inns and Casinos	0.4%
Containers and Glass Products	0.4%
Automotive	0.4%
Retailers (other than Food/Drug)	0.3%
Insurance	0.3%
Finance	0.3%
Aerospace & Defense	0.3%
Mining	0.3%
Chemical Products	0.2%
Industrial Equipment	0.2%
Leisure	0.2%
Real Estate	0.2%
Environmental Control	0.1%
Beverage and Tobacco	0.1%
Commercial Services	0.1%
Building and Development (including Steel/Metals)	0.1%
Diversified Manufacturing	0.0% (i)
Financial Intermediaries	0.0% (i)
Construction	0.0% (i)
Consumer Products	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, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Bank Loans - 84.8%				
Aerospace & Defense - 3.3%				
890,000	AAAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.81%	04/20/2028	851,378
545,000	Air Canada, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	08/11/2028	502,762
411,651	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.40%	01/29/2027	364,311
197,917	American Airlines, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.00%)	2.84%	12/15/2023	192,030
175,000	Brown Group Holding LLC	5.44% (e)	06/09/2029	168,364
1,642,523	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	06/07/2028	1,561,941
582,312	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	04/06/2026	538,638
313,071	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	04/06/2026	289,590
663,338	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	11/23/2028	621,216
934,522	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	5.03%	12/11/2026	842,705
567,150	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	09/22/2028	537,020
450,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	7.31%	06/21/2027	445,725
1,732,714	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	02/01/2028	1,631,845
370,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.81%	10/20/2027	368,612
2,131,610	United Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.39%	04/21/2028	1,990,401
				10,906,538
Automotive - 1.5%				
533,663	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	10/20/2028	505,912
594,072	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.77%	06/28/2024	265,633
1,007,188	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	04/30/2026	942,980
	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan			
512,555	(1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	05/04/2028	475,394
951,887	(1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	5.63%	05/04/2028	882,875
599,429	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.99%	10/28/2027	567,210
930,424	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	02/05/2026	866,751

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
774,150	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	6.10%	05/11/2028	644,755
				5,151,510
Beverage and Tobacco - 0.6%				
585,285	Arctic Glacier U.S.A., Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	03/20/2024	516,778
1,779,354	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	5.75%	03/31/2028	1,581,721
				2,098,499
Building and Development (including Steel/Metals) - 2.6%				
248,125	Aegion Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	6.27%	05/17/2028	227,655
1,485,664	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	11/23/2027	1,311,098
395,716	Foresight Energy, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 8.00%, 1.50% Floor)	10.25% (a)	06/30/2027	392,471
769,188	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.80%	10/12/2028	703,806
1,237,795	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	12/17/2027	1,020,605
1,566,723	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.22%	12/28/2027	1,292,547
1,244,875	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.81%	03/03/2025	946,105
1,771,613	SRS Distribution, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	06/02/2028	1,640,513
480,150	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.92%	04/06/2028	450,141
671,017	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.69%	05/01/2025	648,025
				8,632,966
Business Equipment and Services - 11.3%				
804,813	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	02/04/2028	767,461
1,093,437	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	02/01/2027	1,044,237
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
188,150	(3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.60%	02/15/2029	159,343
166,850	(6 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	4.78%	02/15/2029	179,684
625,275	APX Group, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.50%, 0.50% Floor)	7.25%	07/10/2028	592,204
	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan			
4,640	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.50%	06/21/2024	4,038
92,809	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	80,759
366,596	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.43%	06/21/2024	318,997
986,486	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	10/30/2026	935,929
1,079,520	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.67%	10/30/2026	1,020,595

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
787,462	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.74%	08/21/2026	680,564
932,950	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.00%	05/17/2028	785,231
1,850,540	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	5.28%	04/09/2027	1,737,778
1,562,150	EAB Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.74%	08/16/2028	1,473,888
511,138	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	6.39%	07/28/2028	480,470
403,684	Element Materials Technology Group, Inc.	5.94% (f)	04/12/2029	388,421
1,108,800	Endurance International Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.62%	02/10/2028	999,766
708,225	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.67%	12/18/2028	658,649
470,013	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	01/29/2027	452,136
1,415,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.90%	10/30/2026	1,315,950
605,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	5.75%	02/01/2029	558,112
989,138	Grab Holdings, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	907,534
989,694	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	5.67%	12/01/2027	949,116
1,155,857	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	5.95%	03/13/2028	1,065,700
1,850,000	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	4.84%	02/26/2029	1,599,390
1,435,500	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	7.00%	03/31/2028	1,328,290
1,745,117	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	12/01/2025	1,727,666
854,593	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.85%	12/01/2027	738,514
2,199,488	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	5.35%	10/16/2028	2,009,782
130,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%, 0.50% Floor)	8.10%	10/15/2029	122,749
1,759,421	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.00%	11/30/2027	1,668,151
201,370	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	01/21/2028	192,014
1,589,456	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.67%	01/29/2025	1,483,495
774,150	Restoration Hardware, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	10/20/2028	682,707
303,596	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	02/22/2024	288,559
225,168	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/17/2027	211,237
358,932	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/17/2027	336,725

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
45,947	(1 Month LIBOR USD + 2.50%)	4.17%	01/23/2025	43,190
118,149	(3 Month LIBOR USD + 2.50%)	4.17%	01/23/2025	111,060
1,096,125	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	5.61%	03/06/2028	1,012,271
1,835,400	SWF Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	5.60%	10/06/2028	1,515,738
562,175	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	4.53%	08/31/2028	534,066
7,813	TGP Holdings LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.92%	06/29/2028	6,659
237,000	TGP Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.31%	06/29/2028	202,013
1,984,887	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.87%	02/06/2026	1,878,199
17,756	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.39%	07/14/2028	16,669
926,647	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.39%	07/14/2028	869,890
701,820	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.92%	12/01/2028	670,824
553,643	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.51%	02/28/2025	549,144
123,379	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	6.01%	05/29/2026	96,352
7,170	VT Topco, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.90%	08/01/2025	6,936
193,572	VT Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	08/01/2025	188,491
				37,647,343

Chemicals/Plastics - 5.0%

1,321,650	Alpha 3 B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	03/17/2028	1,266,028
910,559	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	12/01/2027	859,910
358,038	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	03/17/2025	338,569
1,462,650	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.99%	09/29/2028	1,356,608
1,975,050	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	11/06/2028	1,884,948
498,750	Kraton Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	5.11%	03/15/2029	476,306
1,145,053	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	06/30/2027	1,061,424
1,209,335	Natgasoline LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.19%	11/14/2025	1,157,938
636,800	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.06%	11/09/2028	595,010
548,625	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	6.65%	11/09/2028	516,393

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,455,000	PMHC, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.29%	04/23/2029	1,276,159
883,402	Polar US Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.00%	10/15/2025	810,521
613,800	PQ Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.74%	06/09/2028	587,907
887,250	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	07/31/2026	841,224
	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan			
350,737	(1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.12%	10/02/2028	317,638
350,738	(1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.97%	10/02/2028	317,639
	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan			
77,500	(3 Month LIBOR USD + 6.75%, 0.50% Floor)	7.72%	09/21/2029	68,782
77,500	(1 Month LIBOR USD + 6.75%, 0.50% Floor)	7.87%	09/21/2029	68,782
273,000	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	07/01/2026	268,711
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan			
710,265	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.74%	10/28/2024	675,196
769,454	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	10/28/2024	731,462
1,213,900	W.R. Grace Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.06%	09/22/2028	1,155,329
				16,632,484
Containers and Glass Products - 1.5%				
1,440,000	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.88%	04/13/2029	1,350,000
1,075,203	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.67%	08/04/2027	1,011,363
1,902,403	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	03/03/2028	1,776,198
15,500	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	6.25%	09/15/2028	14,585
173,842	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	6.25%	09/15/2028	163,585
832,718	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.50%	10/17/2024	805,134
				5,120,865
Cosmetics/Toiletries - 0.7%				
1,225,000	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	4.55%	05/10/2027	1,144,762
1,168,250	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	12/22/2026	1,065,444
				2,210,206
Electronics/Electric - 13.4%				
1,387,918	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	5.32%	02/27/2025	1,314,705
311,458	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	6.05%	02/16/2028	294,588

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,051,302	Almonde, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.74%	06/13/2024	950,608
175,000	Almonde, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 1.00% Floor)	8.49%	06/16/2025	151,750
974,293	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	6.75%	09/19/2024	937,552
855,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.50%, 0.75% Floor)	7.75%	09/19/2025	829,884
1,134,736	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	6.31%	10/25/2028	991,947
514,876	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 8.88%, 0.75% Floor)	10.53%	10/25/2029	478,835
935,798	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.62%	05/08/2028	776,712
916,620	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	5.05%	06/16/2025	868,882
625,475	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	10/02/2025	584,300
1,576,182	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	01/29/2027	1,392,951
670,000	Central Parent, Inc.	1.69% (f)	06/09/2029	635,163
1,960,150	Chariot Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/03/2028	1,777,199
456,863	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	05/13/2027	434,307
933,813	Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)	5.01%	02/10/2028	835,762
1,097,250	Cornerstone Building Brands, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	10/16/2028	984,782
1,330,680	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	10/16/2026	1,275,550
585,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	8.06%	02/19/2029	546,975
1,462,768	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.84%	12/01/2027	1,328,384
180,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor)	9.34%	12/01/2028	157,500
1,673,156	DG Investment Intermediate Holdings, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	03/31/2028	1,568,065
150,000	DG Investment Intermediate Holdings, Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	8.42%	03/19/2029	145,500
439,438	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.88%	12/22/2027	418,292
854,299	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	12/02/2024	820,127
1,114,889	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	10/10/2025	1,022,911
582,988	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	07/01/2024	564,123
446,566	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.92%	07/07/2025	439,868
1,067,325	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.44%	10/27/2028	1,015,965

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,192,950	Ingram Micro, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	5.75%	06/30/2028	1,131,811
526,041	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.35%	08/31/2027	406,366
1,075,000	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.15%	03/01/2029	981,835
1,337,477	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	6.25%	10/01/2027	1,268,517
779,113	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	5.63%	10/20/2028	739,670
241,938	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.94%	12/29/2027	229,437
1,995,361	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.06%	06/02/2028	1,849,630
1,601,950	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.82%	08/31/2028	1,492,961
1,192,950	Rackspace Technology Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	4.16%	02/15/2028	1,090,804
1,632,663	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.06%	04/24/2028	1,513,609
371,785	Redstone Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.93%	04/27/2028	322,214
1,000,513	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	05/30/2025	950,487
400,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	8.67%	05/29/2026	373,834
61,011	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	15,558
691,862	Skillsoft Finance, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.19%	07/14/2028	646,545
474,789	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	02/05/2024	455,769
985,056	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.50%	10/07/2027	921,648
474,353	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	3.88%	03/22/2029	453,363
676,735	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	3.88%	03/22/2029	646,790
1,220,111	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.17%	03/05/2027	1,149,955
970,200	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	06/30/2026	954,284
110,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	8.31%	03/03/2028	108,543
398,769	Uber Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.07%	04/04/2025	384,170
451,868	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	05/04/2026	428,260
1,473,286	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.21%	05/04/2026	1,384,204
230,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.50% Floor)	6.21%	05/03/2027	214,015
326,889	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	08/27/2025	318,614

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
973,617	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.06%	02/26/2027	918,851
				44,894,931
Energy - 1.4%				
537,209	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	5.03%	11/02/2026	513,706
418,474	Delek US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.92%	03/31/2025	401,908
692,436	Freeport LNG Investments, LLLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.56%	12/21/2028	602,419
379,139	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	6.75%	09/29/2028	368,870
	Gulf Finance LLC, Senior Secured First Lien Term Loan			
183,157	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	7.87%	08/25/2026	136,796
107,568	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	8.42%	08/25/2026	80,341
621,788	Lucid Energy Group Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.87%	11/22/2028	615,461
611,925	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.71%	10/05/2028	583,881
474,597	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.42%	03/11/2026	445,486
	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan			
13,875	(3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.38%	09/27/2024	13,274
679,883	(6 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.95%	09/27/2024	650,423
324,987	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	308,169
				4,720,734
Environmental Control - 0.8%				
1,466,913	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.44%	03/06/2028	1,347,734
1,326,600	WIN Waste Innovations Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	5.00%	03/24/2028	1,263,918
				2,611,652
Financial Intermediaries - 2.6%				
1,425,260	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	4.58%	10/22/2026	1,365,933
1,751,763	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.19%	06/02/2028	1,467,977
678,262	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	06/30/2028	651,274
226,462	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.75% Floor)	6.04%	06/16/2028	208,911
1,960,188	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	5.10%	04/21/2028	1,832,775
1,040,447	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.38%	03/27/2026	987,556
685,791	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	04/07/2028	636,500
755,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	8.42%	07/20/2026	695,544

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
363,175	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	3.88%	12/15/2028	348,648
610,567	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.56%	11/01/2028	588,672
				8,783,790

Food Products - 1.0%

1,037,400	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.06%	12/08/2028	982,937
1,300,566	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	5.35%	05/23/2025	1,172,674
845,750	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.69%	08/28/2028	802,405
280,664	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.89%	10/22/2025	271,192
				3,229,208

Food Service - 1.4%

1,475,000	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	4.84%	07/31/2028	1,347,781
545,513	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	01/15/2027	519,603
1,240,085	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	4.24%	12/15/2027	1,167,230
622,913	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	07/21/2028	581,386
220,000	Osmosis Buyer Limited, Senior Secured First Lien	5.49% (f)	07/30/2028	200,567
815,900	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	08/03/2028	767,073
				4,583,640

Food/Drug Retailers - 0.5%

1,673,913	GOBP Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	10/22/2025	1,604,169
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Healthcare - 10.4%

1,870,863	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/23/2027	1,719,641
1,036,284	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.81%	01/05/2026	997,423
852,847	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	04/22/2024	760,100
1,855,507	Athenahealth Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	5.01%	02/15/2029	1,714,034
428,402	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.35%	07/17/2028	379,671
1,040,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	7.94%	12/10/2029	930,800
1,631,988	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.74%	07/24/2026	1,532,437
1,965,150	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.75%	09/29/2028	1,863,945
1,034,941	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	10/10/2025	352,139

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
49,370	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.17%	02/04/2027	45,740
342,337	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	5.92%	03/14/2025	319,409
581,150	Global Medical Response, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	542,105
1,851,300	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.64%	04/30/2025	1,737,445
457,512	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	443,183
148,852	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	3.85%	10/19/2027	141,782
1,627,541	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	08/31/2026	1,476,993
1,551,113	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	10/23/2028	1,443,264
1,359,017	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	4.63%	06/02/2028	1,311,594
313,330	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	10/24/2025	294,139
1,844,696	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	6.00%	03/31/2027	1,717,873
	Pediatric Associates Holding Company LLC, Senior Secured First Lien Delayed-Draw Term Loan			
43,181	(6 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/29/2028	40,482
18,506	(1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/29/2028	17,350
814,275	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	5.08%	12/29/2028	763,383
480,000	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	3.65%	04/20/2029	463,800
590,747	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	02/14/2025	551,982
565,108	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	02/14/2025	534,497
1,086,250	Phoenix Guarantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.14%	03/05/2026	1,022,433
1,985,025	Phoenix Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.31%	11/15/2028	1,869,397
114,148	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	110,572
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
884,900	(1 Month LIBOR USD + 4.25%)	4.33%	07/09/2025	797,958
280,921	(1 Month LIBOR USD + 4.25%)	5.89%	07/09/2025	253,321
238,783	(1 Month LIBOR USD + 4.25%)	5.85%	07/09/2025	215,322
1,854,043	RadNet Management, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.62%	04/24/2028	1,766,755
503,695	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.81%	11/14/2025	471,388
660,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	12/11/2026	629,475
1,022,323	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	06/27/2025	922,646

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
300,000	Sound Inpatient Physicians, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	8.42%	06/26/2026	280,842
1,131,180	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/05/2027	1,078,388
498,589	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.00%	10/01/2026	463,152
583,677	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.42%	02/06/2024	521,588
1,633,720	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	5.40%	11/20/2026	1,499,967
978,085	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	08/27/2025	938,962
				34,937,377

Hotels/Motels/Inns and Casinos - 2.4%

1,246,942	Bally's Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.37%	10/02/2028	1,161,408
1,044,531	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	12/23/2024	1,008,296
417,563	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	07/21/2025	403,522
852,863	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.53%	01/29/2029	788,902
404,519	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	05/29/2026	388,563
335,000	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	4.28%	05/03/2029	322,230
1,105,103	Playa Resorts Holding BV, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.42%	04/29/2024	1,046,969
2,095,000	Scientific Games Holdings LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	4.18%	04/04/2029	1,945,291
660,000	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	4.36%	04/16/2029	628,511
466,475	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	3.26%	07/21/2026	444,985
				8,138,677

Industrial Equipment - 4.0%

	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan			
615,371	(3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.52%	10/08/2027	586,720
6,216	(1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.75%	10/08/2027	5,926
1,192,950	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	5.38%	03/03/2028	1,027,929
310,000	Apex Tool Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	6.53%	02/08/2029	273,962
159,600	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.63%, 0.50% Floor)	6.25%	06/11/2026	150,423
580,545	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	5.06%	05/15/2028	556,598
130,872	DexKo Global, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.76%	10/04/2028	120,893

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
687,078	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.76%	10/04/2028	634,688
401,279	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.06%	03/31/2025	380,928
211,935	GrafTech Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.67%	02/12/2025	205,976
1,148,887	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	6.31%	09/30/2026	1,087,853
985,050	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	05/29/2028	940,417
1,009,800	Madison IAQ LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	4.52%	06/21/2028	922,493
1,557,175	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	5.92%	12/15/2028	1,410,863
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
241,746	(3 Month LIBOR USD + 3.00%)	5.25%	05/29/2026	227,242
251,819	(3 Month LIBOR USD + 3.00%)	4.57%	05/29/2026	236,710
513,711	(3 Month LIBOR USD + 3.00%)	4.24%	05/29/2026	482,888
1,096,713	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	06/01/2028	988,505
904,033	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	5.88%	03/28/2025	831,900
987,544	TK Elevator Midco GMBH, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	07/30/2027	927,679
1,263,167	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.76%	08/17/2028	1,230,009
				13,230,602
Insurance - 3.6%				
1,533,711	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	02/16/2027	1,412,548
447,750	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	5.92%	02/16/2027	423,872
999,100	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	05/09/2025	947,896
248,125	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.01%	11/05/2027	231,563
1,122,907	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.92%	02/22/2028	1,064,268
1,092,957	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	02/12/2027	1,026,696
374,063	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	5.03%	02/12/2027	349,748
428,600	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	12/23/2026	389,760
1,260,226	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	07/30/2027	1,143,655
135,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	6.92%	01/31/2028	115,931
1,190,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	6.92%	01/19/2029	1,016,855

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
247,500	Cross Financial Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.81%	09/15/2027	235,949
2,144,225	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.88%	11/16/2027	2,037,014
773,803	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	12/31/2025	728,729
878,677	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	09/03/2026	838,038
				11,962,522

Leisure - 2.9%

983,275	Altera Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	08/17/2028	937,799
577,018	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.20%	04/22/2026	488,013
1,574,791	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/06/2027	1,440,934
240,100	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.88%	06/30/2025	224,133
1,388,025	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)	6.13%	10/18/2028	1,249,223
754,410	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	5.00%	09/18/2024	698,100
510,000	Delta 2 (Lux) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	4.17%	02/01/2024	498,589
356,853	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.92%	03/24/2025	345,926
542,784	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	10/19/2026	523,380
943,673	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	02/12/2027	854,024
657,295	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	01/25/2024	589,512
1,601,093	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	04/29/2026	1,496,222
471,438	Viad Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.50% Floor)	6.67%	07/31/2028	445,508
				9,791,363

Media - 4.6%

1,786,025	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/11/2028	1,654,306
285,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	6.81%	12/10/2029	262,200
1,572,227	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/14/2026	1,422,866
671,547	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	02/01/2027	641,929
843,505	CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	12/17/2026	779,576
628,875	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.57%	01/15/2026	586,822
138,040	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.82%	04/15/2027	128,651

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
323,671	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	4.43%	08/24/2026	78,759
1,157,121	DIRECTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	6.67%	08/02/2027	1,068,653
1,025,398	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	4.23%	05/01/2026	984,510
817,084	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	6.13%	02/19/2026	792,163
1,500,000	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.56%	01/02/2026	1,449,375
371,864	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	05/01/2026	346,455
476,298	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	10/20/2025	445,167
1,898,306	Numericable US LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.41%	08/14/2026	1,739,911
1,257,400	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.92%	09/25/2026	1,172,293
304,154	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	09/30/2026	278,301
210,000	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	6.25%	06/25/2029	200,724
475,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.82%	01/31/2028	446,234
350,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.57%	01/31/2029	336,250
470,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.82%	04/28/2028	439,633
				15,254,778
Pharmaceuticals - 0.6%				
314,509	Endo Luxembourg Finance Company SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	6.69%	03/27/2028	241,641
495,000	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	3.38%	03/15/2028	479,378
1,455,300	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	05/05/2028	1,392,082
				2,113,101
Retailers (other than Food/Drug) - 3.6%				
1,584,938	CNT Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.69%	11/08/2027	1,508,496
173,552	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	6.50%	03/31/2026	164,875
1,438,182	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	03/06/2028	1,315,577
883,325	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.96%	07/07/2028	624,952
372,105	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	6.50%	04/14/2028	309,054
1,671,881	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	05/14/2026	1,585,152
1,446,688	Petco Health and Wellness Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	5.50%	03/03/2028	1,367,344

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,855,975	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	1,752,504
320,938	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.94%	02/17/2028	289,948
536,009	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	6.29%	04/16/2026	468,635
807,749	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.94%	08/07/2028	696,683
585,575	Victoria's Secret Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.54%	08/02/2028	560,688
1,472,600	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	6.50%	07/26/2028	1,345,441
				<u>11,989,349</u>
Telecommunications - 2.2%				
561,229	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.57%	12/15/2027	427,937
329,975	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.57%	11/30/2027	313,066
222,765	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	4.88%	11/22/2028	212,268
293,250	Connect Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.17%	12/11/2026	270,706
838,398	Cytera DC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.64%	05/01/2024	793,263
1,539,450	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.99%	04/28/2028	1,460,938
1,340,403	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	4.92%	02/01/2029	1,232,929
1,353,061	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.31%	03/15/2027	1,247,773
680,034	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	6.75%	11/01/2024	622,659
374,852	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	12/07/2026	263,802
713,773	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	03/09/2027	660,815
				<u>7,506,156</u>
Transportation - 1.5%				
821,216	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.98%	07/21/2028	735,502
304,657	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.98%	07/21/2028	272,858
1,245,629	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.38%	03/24/2026	1,174,005
441,663	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 0.75% Floor)	7.38%	05/08/2028	395,840
135,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.50%, 0.75% Floor)	10.38%	04/30/2029	131,625
1,506,541	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.67%	03/31/2028	1,405,602
811,800	Savage Enterprises LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.90%	09/15/2028	775,781
				<u>4,891,213</u>

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Utilities - 1.4%				
1,637,531	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	08/01/2025	1,552,675
411,515	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	04/06/2026	388,711
136,150	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	08/12/2026	129,513
1,157,100	Compass Power Generation, LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.89%	04/16/2029	1,110,816
729,092	Edgewater Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	12/12/2025	624,376
336,703	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	4.08%	12/15/2027	325,760
529,200	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.69%	06/23/2025	500,689
				4,632,540
Total Bank Loans (Cost \$303,984,039)				283,276,213
Collateralized Loan Obligations - 2.0%				
500,000	AIMCO Ltd., Series 2019-10A-ER (3 Month LIBOR USD + 5.95%, 5.95% Floor)	7.09% (c)	07/22/2032	445,821
1,000,000	AIMCO Ltd., Series 2021-15A-E (3 Month LIBOR USD + 5.95%, 5.95% Floor)	6.99% (c)	10/17/2034	863,387
1,000,000	Bain Capital Credit Ltd., Series 2017-2A-ER2 (3 Month LIBOR USD + 6.86%, 6.86% Floor)	8.04% (c)	07/25/2034	915,836
500,000	Magnetite Ltd., Series 2020-26A-ER (3 Month LIBOR USD + 5.95%, 5.95% Floor)	7.13% (c)	07/25/2034	421,841
1,000,000	Octagon Investment Partners Ltd., Series 2019-3A-ER (3 Month LIBOR USD + 6.75%, 6.75% Floor)	7.79% (c)	07/15/2034	865,629
1,000,000	Octagon Investment Partners Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.60%, 6.60% Floor)	7.64% (c)	10/15/2034	901,223
500,000	OHA Credit Funding Ltd., Series 2016-13A-ER (3 Month LIBOR USD + 6.25%, 6.25% Floor)	7.35% (c)	10/25/2034	440,413
500,000	Sound Point Ltd., Series 2021-3A-E (3 Month LIBOR USD + 6.61%, 6.61% Floor)	7.79% (c)	10/25/2034	427,638
1,500,000	Voya Ltd., Series 2020-1A-ER (3 Month LIBOR USD + 6.35%, 6.35% Floor)	7.39% (c)	07/16/2034	1,333,232
Total Collateralized Loan Obligations (Cost \$7,485,000)				6,615,020
Foreign Corporate Bonds - 0.2%				
Retailers (other than Food/Drug) - 0.2%				
700,000	eG Global Finance PLC	6.75% (c)	02/07/2025	661,073
Total Foreign Corporate Bonds (Cost \$700,000)				661,073
Non-Agency Commercial Mortgage Backed Obligations - 0.4%				
1,500,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	6.58% (c)	11/15/2038	1,362,370
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$1,500,000)				1,362,370
US Corporate Bonds - 3.3%				
Aerospace & Defense - 0.4%				
1,000,000	TransDigm, Inc.	8.00% (c)	12/15/2025	1,013,195

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
180,000	United Airlines, Inc.	4.38% (c)	04/15/2026	159,250
				1,172,445
Commercial Services - 0.4%				
725,000	Allied Universal Holdco LLC	6.63% (c)	07/15/2026	666,688
1,000,000	Prime Security Services Borrower LLC	6.25% (c)	01/15/2028	839,276
				1,505,964
Food Products - 0.6%				
1,000,000	JBS USA Food Company	5.13% (c)	02/01/2028	978,395
1,080,000	US Foods, Inc.	6.25% (c)	04/15/2025	1,079,660
				2,058,055
Food Service - 0.3%				
1,000,000	IRB Holding Corporation	7.00% (c)	06/15/2025	980,400
Hotels/Motels/Inns and Casinos - 0.4%				
1,531,000	Caesars Entertainment, Inc.	6.25% (c)	07/01/2025	1,480,653
Leisure - 0.2%				
500,000	Six Flags Theme Parks, Inc.	7.00% (c)	07/01/2025	507,058
Media - 0.3%				
300,000	Univision Communications, Inc.	4.50% (c)	05/01/2029	252,047
800,000	Univision Communications, Inc.	7.38% (c)	06/30/2030	782,812
				1,034,859
Mining - 0.1%				
190,000	Arconic Corporation	6.13% (c)	02/15/2028	177,812
Technology - 0.3%				
1,000,000	Verscend Escrow Corporation	9.75% (c)	08/15/2026	975,260
Utilities - 0.3%				
1,000,000	Pacific Gas and Electric Company	4.95%	06/08/2025	981,576
Total US Corporate Bonds (Cost \$11,469,051)				10,874,082
Common Stocks - 0.3%				
57,721	Foresight Equity (a)(b)			1,138,845
32,259	McDermott International Ltd. (b)			17,742
Total Common Stocks (Cost \$948,562)				1,156,587
Short Term Investments - 6.4%				
7,260,808	First American Government Obligations Fund - Class U	1.31% (d)		7,260,808
7,260,808	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (d)		7,260,808
7,260,808	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (d)		7,260,808
Total Short Term Investments (Cost \$21,782,424)				21,782,424
Total Investments - 97.4% (Cost \$347,869,076)				325,727,769
Other Assets in Excess of Liabilities - 2.6%				8,551,334
NET ASSETS - 100.0%				\$ 334,279,103

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Bank Loans	84.8%
Short Term Investments	6.4%
US Corporate Bonds	3.3%
Collateralized Loan Obligations	2.0%
Non-Agency Commercial Mortgage Backed Obligations	0.4%
Common Stocks	0.3%
Foreign Corporate Bonds	0.2%
Other Assets and Liabilities	2.6%
	<u>100.0%</u>

DoubleLine Shiller Enhanced CAPE ®

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 8.5%				
2,561,953	AASET Ltd., Series 2018-1A-A	3.84% (b)	01/16/2038	2,032,364
8,834,506	AASET Ltd., Series 2019-2-A	3.38% (b)	10/16/2039	6,865,975
1,000,000	Affirm Asset Securitization Trust, Series 2021-A-B	1.06% (b)	08/15/2025	968,564
6,000,000	Affirm Asset Securitization Trust, Series 2021-B-A	1.03% (b)	08/17/2026	5,689,859
4,200,000	Affirm Asset Securitization Trust, Series 2021-B-B	1.24% (b)	08/17/2026	3,896,023
6,000,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (b)	08/15/2046	5,311,373
4,000,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-D	2.30% (b)	11/22/2027	3,639,311
3,207,111	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (b)	01/15/2027	3,117,667
4,377,867	Business Jet Securities LLC, Series 2021-1A-A	2.16% (b)	04/15/2036	4,014,229
10,321,406	CAL Funding Ltd., Series 2020-1A-A	2.22% (b)	09/25/2045	9,324,405
3,083,632	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (b)	04/15/2039	2,773,151
1,062,176	College Avenue Student Loans LLC, Series 2017-A-B	4.50% (b)	11/26/2046	1,028,608
3,806,788	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (b)	10/15/2026	3,701,047
3,058,541	Diamond Resorts Owner Trust, Series 2021-1A-C	2.70% (b)	11/21/2033	2,873,293
1,494,236	DRB Prime Student Loan Trust, Series 2017-A-B	3.10% (b)(c)	05/27/2042	1,483,271
5,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	4,712,485
10,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (b)	02/15/2028	9,336,584
2,490,000	ExteNet LLC, Series 2019-1A-A2	3.20% (b)	07/26/2049	2,393,052
2,343,299	Foundation Finance Trust, Series 2019-1A-A	3.86% (b)	11/15/2034	2,318,227
6,229,714	GAIA Aviation Ltd., Series 2019-1-A	3.97% (b)(k)	12/15/2044	5,679,811
10,000,000	Genesis Sales Finance Master Trust, Series 2021-AA-C	1.65% (b)	12/21/2026	9,256,761
4,068,144	Global SC Finance SRL, Series 2020-1A-A	2.17% (b)	10/17/2040	3,729,351
267,352	GLS Auto Receivables Issuer Trust, Series 2020-2A-A	1.58% (b)	08/15/2024	267,271
1,075,131	HERO Funding Trust, Series 2016-1A-A	4.05% (b)	09/20/2041	1,071,207
4,011,333	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (b)	12/15/2038	3,612,490
19,016,253	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (b)	11/15/2039	16,320,053
11,668,125	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (b)	07/30/2047	11,466,417
515,396	Laurel Road Prime Student Loan Trust, Series 2017-B-CFX	3.61% (b)	08/25/2042	502,222
9,473,816	Lendbuzz Securitization Trust, Series 2022-1A-A	4.22% (b)	05/17/2027	9,332,314
2,111,356	LendingPoint Asset Securitization Trust, Series 2021-A-A	1.00% (b)	12/15/2028	2,094,156
14,600,000	LendingPoint Asset Securitization Trust, Series 2021-A-B	1.46% (b)	12/15/2028	14,139,788
7,651,381	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (b)	12/20/2047	6,810,695
4,924,270	Loanpal Solar Loan Ltd., Series 2021-1GS-A	2.29% (b)	01/20/2048	4,271,252
4,465,818	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (b)	02/15/2045	3,891,317
7,800,000	ME Funding LLC, Series 2019-1-A2	6.45% (b)	07/30/2049	7,787,341
851,341	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (b)	06/20/2042	834,756
6,366,086	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (b)	08/20/2046	5,623,163
4,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (b)	02/18/2042	4,494,711
11,754,537	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (b)	02/15/2028	11,651,209
292,865	Pagaya AI Debt Selection Trust, Series 2019-2-A1	3.93% (b)	09/15/2026	292,572
165,269	Pagaya AI Debt Selection Trust, Series 2019-3-A	3.82% (b)	11/16/2026	165,255

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
637,057	Pagaya AI Debt Selection Trust, Series 2020-3-A	2.10% (b)	05/17/2027	636,572
2,817,576	Pagaya AI Debt Selection Trust, Series 2021-1-A	1.18% (b)	11/15/2027	2,757,967
11,403,839	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (b)	01/25/2029	10,811,538
7,499,116	Pagaya AI Debt Selection Trust, Series 2021-5-B	2.63% (b)	08/15/2029	7,005,605
8,498,998	Pagaya AI Debt Selection Trust, Series 2021-5-C	3.93% (b)	08/15/2029	7,612,305
16,650,000	Pagaya AI Debt Selection Trust, Series 2022-1-B	3.34% (b)	10/15/2029	15,220,794
2,121,118	Prosper Marketplace Issuance Trust, Series 2019-2A-C	5.05% (b)	09/15/2025	2,121,568
11,610,435	Purewest Funding LLC, Series 2021-1-A1	4.09% (b)	12/22/2036	11,221,808
7,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	6,748,916
17,607,092	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (b)	03/15/2040	15,471,299
3,144,613	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (b)	09/20/2038	2,950,870
26,479,455	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (b)	08/15/2030	25,822,658
3,692,494	SoFi Alternative Trust, Series 2019-F-PT1	3.93% (b)(c)	02/15/2045	3,559,447
23,499,886	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (b)(c)	05/25/2030	23,497,254
42,580,166	SoFi Alternative Trust, Series 2021-3-A	1.50% (b)	11/15/2030	41,497,310
16,348,749	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (b)(c)	03/15/2047	15,127,268
10,344,015	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (b)(c)	02/15/2047	10,274,782
383,657	SoFi Professional Loan Program, Series 2017-A-A2B	2.40% (b)	03/26/2040	382,432
1,422,222	START Ireland, Series 2019-1-A	4.09% (b)	03/15/2044	1,319,801
3,210,634	Start Ltd., Series 2018-1-A	4.09% (b)	05/15/2043	2,962,622
5,970,000	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (b)	08/25/2051	5,221,224
5,264,813	TAL Advantage LLC, Series 2020-1A-A	2.05% (b)	09/20/2045	4,782,679
3,200,000	Tesla Auto Lease Trust, Series 2019-A-D	3.37% (b)	01/20/2023	3,190,171
8,000,000	Theorem Funding Trust, Series 2021-1A-B	1.84% (b)	12/15/2027	7,340,256
11,436,233	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (b)(k)	09/15/2038	10,261,320
1,339,286	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% (b)(k)	09/15/2038	1,098,033
6,676,562	TIF Funding LLC, Series 2021-1A-A	1.65% (b)	02/20/2046	5,756,806
8,455,723	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (b)	07/15/2027	8,419,811
6,984,467	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	12.99% (b)(c)	07/15/2027	6,808,543
4,017,953	Upstart Pass-Through Trust, Series 2020-ST2-A	3.50% (b)	03/20/2028	3,959,914
3,632,274	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (b)	12/20/2026	3,491,730
6,420,099	Upstart Pass-Through Trust, Series 2020-ST6-A	3.00% (b)	01/20/2027	6,189,024
2,910,327	Upstart Pass-Through Trust, Series 2021-ST3-A	2.00% (b)	05/20/2027	2,797,167
3,107,674	Upstart Securitization Trust, Series 2020-1-B	3.09% (b)	04/22/2030	3,097,710
2,750,000	Upstart Securitization Trust, Series 2020-3-B	3.01% (b)	11/20/2030	2,686,653
1,900,000	Upstart Securitization Trust, Series 2021-1-B	1.89% (b)	03/20/2031	1,828,163
7,170,000	Upstart Securitization Trust, Series 2021-2-B	1.75% (b)	06/20/2031	6,746,344
3,111,079	Upstart Securitization Trust, Series 2021-3-A	0.83% (b)	07/20/2031	3,021,781
3,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (b)	07/20/2031	2,766,436
8,000,000	US Auto Funding LLC, Series 2021-1A-B	1.49% (b)	03/17/2025	7,715,303
15,190,475	WAVE LLC, Series 2019-1-A	3.60% (b)	09/15/2044	12,417,848
6,522,013	Willis Engine Structured Trust, Series 2020-A-A	3.23% (b)	03/15/2045	5,494,268
Total Asset Backed Obligations (Cost \$557,865,474)				520,867,600

Bank Loans - 10.0%

22,625,774	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	11/19/2026	21,664,178
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Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,483,571	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	5.32%	02/27/2025	1,405,312
973,690	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.81%	01/05/2026	937,177
9,220,000	Ali Group North America Corporation, Senior Secured First Lien	3.61% (d)	12/20/2028	8,841,980
	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan			
361,703	(3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.52%	10/08/2027	344,863
3,654	(1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.75%	10/08/2027	3,483
1,766,810	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	05/09/2025	1,676,261
1,337,828	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	05/12/2028	1,229,129
315,000	Almonde, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 1.00% Floor)	8.49%	06/16/2025	273,151
338,100	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	02/01/2027	322,887
343,000	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.40%	01/29/2027	303,555
317,599	American Airlines, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.00%)	2.84%	12/15/2023	308,152
1,393,638	Api Group DE, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	10/01/2026	1,343,118
1,625,491	Applied Systems, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.00%, 0.50% Floor)	6.75%	09/19/2024	1,564,194
1,725,000	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	03/11/2025	1,661,175
694,713	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	01/15/2027	661,717
1,499,400	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/06/2027	1,371,951
539,033	Arctic Glacier U.S.A., Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	03/20/2024	475,939
901,937	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.50%	03/06/2025	718,681
17,426,942	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	09/07/2027	16,871,458
881,575	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	12/23/2026	801,687
13,320,209	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.92%	11/08/2027	12,841,547
665,690	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.57%	12/15/2027	507,589
20,296,726	Axalta Coating Systems Dutch Holding B B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	4.00%	05/31/2024	19,862,681
777,979	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.74%	07/24/2026	730,522
6,117,878	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.00%	07/01/2026	5,925,012
2,274,595	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	5.05%	06/16/2025	2,156,134
1,046,045	Buckeye Partners, LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.92%	11/02/2026	1,003,388

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,338,637	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	05/03/2028	6,116,784
581,150	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.57%	11/30/2027	551,369
677,925	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	07/21/2025	655,130
2,926,015	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	04/06/2026	2,763,870
155,600	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	08/12/2026	148,015
6,274,225	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	12/16/2027	5,984,042
1,639,543	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	10/30/2026	1,555,516
162,525	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.67%	10/30/2026	153,654
431,200	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.88%	06/30/2025	402,525
1,828,935	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	01/29/2027	1,616,322
4,459,832	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	3.63%	02/22/2028	4,407,986
16,347,570	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	02/01/2027	15,626,560
918,375	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	12/01/2027	867,290
1,630,440	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	04/30/2026	1,526,500
3,825,775	Clean Harbors, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	10/09/2028	3,804,733
555,836	CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	12/17/2026	513,709
656,688	CNT Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.69%	11/08/2027	625,015
434,988	Connect Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.17%	12/11/2026	401,548
677,925	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	05/13/2027	644,456
325,506	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	11/23/2027	287,259
6,134,824	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.57%	07/17/2025	5,723,791
2,651,426	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.57%	01/15/2026	2,474,125
460,973	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	03/17/2025	435,908
1,168,409	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.64%	05/01/2024	1,105,507
840,650	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	10/16/2026	805,822
821,700	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.84%	12/01/2027	746,210

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
408,466	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	4.43%	08/24/2026	99,392
270,537	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	04/06/2026	250,246
503,198	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	04/06/2026	465,458
822,974	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.01%	02/06/2025	775,653
21,496,177	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	07/30/2027	20,359,567
	Element Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	01/30/2026	611,476
617,887		3.06%	01/30/2026	1,135,598
1,147,503		3.88%	12/22/2027	9,607,622
10,093,312	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.88%	12/22/2027	9,607,622
128,363	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.17%	02/04/2027	118,923
1,122,956	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.75% Floor)	4.42%	01/07/2028	1,065,876
1,607,789	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	12/02/2024	1,543,477
622,670	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	4.08%	12/15/2027	602,433
1,511,339	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.06%	03/31/2025	1,434,691
697,366	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	01/29/2027	670,842
17,359,346	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	04/28/2028	16,740,919
3,799,923	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	06/30/2028	3,648,724
1,729,700	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.92%	01/29/2027	1,596,375
5,771,270	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	3.38%	03/01/2027	5,544,748
383,133	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	12/11/2026	382,774
1,157,876	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	6.13%	02/19/2026	1,122,561
1,088,425	Global Medical Response, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	1,015,299
20,635,385	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	02/15/2024	20,003,427
999,600	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	08/10/2027	963,240
1,784,016	GOBP Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	10/22/2025	1,709,685
1,749,948	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	10/10/2025	1,605,577
1,102,973	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	6.31%	09/30/2026	1,044,377
2,378,074	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.56%	01/02/2026	2,297,814

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,472,525	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.06%	12/01/2028	4,292,416
3,524,885	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	11/15/2027	3,340,287
1,980,038	Herman Miller, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.69%	07/19/2028	1,823,496
1,401,888	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	5.35%	05/23/2025	1,264,033
1,420,886	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.37%	06/22/2026	1,369,315
16,877,520	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	3.38%	03/15/2028	16,344,865
1,499,987	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	07/01/2024	1,451,448
451,053	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.92%	07/07/2025	444,287
11,848,560	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	11,477,463
1,785,525	ICU Medical, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	4.55%	01/08/2029	1,725,264
663,931	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	05/01/2026	618,565
1,642,511	IQVIA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	01/17/2025	1,597,342
18,290,634	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	4.00%	06/11/2025	17,818,186
1,038,288	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.42%	02/05/2025	987,023
837,250	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	4.24%	12/15/2027	788,062
1,774,529	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	12/01/2025	1,756,784
13,207,867	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	01/02/2026	12,683,646
19,250,384	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.80%	05/01/2026	18,612,715
1,265,863	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	5.03%	12/11/2026	1,141,492
4,669,683	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.36%	03/15/2028	4,622,006
21,117,502	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	03/01/2027	19,621,750
431,762	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.92%	03/24/2025	418,541
1,668,838	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.31%	03/15/2027	1,538,978
951,473	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	06/30/2027	881,983
266,129	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	3.85%	10/19/2027	253,488
2,048,872	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	08/29/2025	1,959,234

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,027,604	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	08/31/2026	932,550
881,867	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	4.75%	03/02/2026	845,216
1,492,275	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	6.25%	10/01/2027	1,415,333
735,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	7.31%	06/21/2027	728,018
1,726,668	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.38%	03/27/2026	1,638,893
1,187,873	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	05/14/2026	1,126,252
450,787	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	10/19/2026	434,671
471,663	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	3.74%	08/28/2026	459,083
7,407,758	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	09/18/2026	7,321,828
18,615,000	NortonLifeLock, Inc., Senior Secured First Lien	3.69% (d)	01/28/2029	17,698,211
459,188	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.00%	11/30/2027	435,367
488,812	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.99%	10/28/2027	462,539
481,378	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	05/29/2026	462,390
867,300	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.69%	06/23/2025	820,574
516,514	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.81%	03/03/2025	392,551
20,300,366	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	3.53%	08/04/2028	19,503,577
449,313	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.94%	12/29/2027	426,097
2,952,076	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	2,859,617
696,782	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.42%	03/11/2026	654,041
1,223,625	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	07/31/2026	1,160,149
978,537	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	02/12/2027	885,576
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
988,003	(1 Month LIBOR USD + 4.25%)	5.89%	07/09/2025	890,932
841,633	(1 Month LIBOR USD + 4.25%)	5.85%	07/09/2025	758,942
1,232,121	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.81%	11/14/2025	1,153,092
1,665,212	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	05/30/2025	1,581,952
112,512	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	28,690
18,320,618	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	02/04/2027	17,658,602

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
554,393	Sabre GBLB, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	02/22/2024	526,934
1,229,021	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	6.75%	11/01/2024	1,125,329
1,055,355	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	12/31/2025	993,880
1,824,034	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	03/06/2025	1,751,072
10,365,000	Setanta Aircraft Leasing DAC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	4.25%	11/02/2028	9,889,972
1,684,871	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.62%	08/01/2025	1,618,538
1,188,236	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	09/30/2026	1,087,236
928,063	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	04/17/2026	894,838
645,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.81%	10/20/2027	642,581
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
391,854	(1 Month LIBOR USD + 2.50%)	4.17%	01/23/2025	368,343
1,007,624	(3 Month LIBOR USD + 2.50%)	4.17%	01/23/2025	947,166
1,773,101	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.50%	10/07/2027	1,658,967
1,892,416	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	06/27/2025	1,707,905
4,043,725	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	04/16/2025	3,856,723
7,346,666	Standard Industries, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.50%, 0.50% Floor)	3.79%	09/22/2028	7,118,405
16,147,020	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	3.26%	07/21/2026	15,403,127
395,938	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.00%	10/01/2026	367,797
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
205,509	(3 Month LIBOR USD + 3.00%)	5.25%	05/29/2026	193,178
214,072	(3 Month LIBOR USD + 3.00%)	4.57%	05/29/2026	201,228
436,707	(3 Month LIBOR USD + 3.00%)	4.24%	05/29/2026	410,504
822,116	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.42%	02/06/2024	734,663
1,920,041	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.87%	02/06/2026	1,816,838
1,108,195	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	04/07/2028	1,028,544
1,322,288	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	06/30/2026	1,300,596
165,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	8.31%	03/03/2028	162,814
1,367,952	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	5.88%	03/28/2025	1,258,803
1,734,343	TK Elevator Midco GMBH, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	07/30/2027	1,629,207

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,114,542	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	11/13/2026	12,415,143
4,459,734	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.92%	12/01/2028	4,262,770
802,265	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	01/25/2024	719,531
648,461	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.51%	02/28/2025	643,193
1,636,182	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	04/29/2026	1,529,012
910,715	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	05/04/2026	863,135
1,246,112	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.21%	05/04/2026	1,170,766
198,113	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.89%	10/22/2025	191,426
2,885,850	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	06/02/2028	2,842,101
336,375	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	07/01/2026	331,091
650,121	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	5.40%	11/20/2026	596,895
2,552,813	US Foods, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	3.57%	09/14/2026	2,412,740
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan			
311,179	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.74%	10/28/2024	295,814
337,111	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	10/28/2024	320,466
1,810,549	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	08/27/2025	1,738,127
461,149	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	3.22%	07/01/2026	443,856
2,694,290	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.82%	01/31/2028	2,531,123
	Vistra Operations Company LLC, Senior Secured First Lien Term Loan			
3,946,529	(1 Month LIBOR USD + 1.75%)	3.27%	12/31/2025	3,788,668
15,786,116	(1 Month LIBOR USD + 1.75%)	3.42%	12/31/2025	15,154,671
2,198,950	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	3.88%	12/15/2028	2,110,992
1,192,503	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	02/05/2026	1,110,894
21,911,030	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	3.79%	01/20/2028	21,103,061
889,445	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	09/30/2026	840,112
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.82%	04/28/2028	219,817
2,786,000	Zodiac Pool Solutions LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	3.63%	01/29/2029	2,711,126
Total Bank Loans (Cost \$637,494,055)				612,776,471

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Collateralized Loan Obligations - 21.6%				
27,000,000	37 Capital, Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.20%, 1.20% Floor)	2.05% (b)	10/15/2034	26,218,003
14,000,000	AGL Ltd., Series 2020-3A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	2.34% (b)	01/15/2033	13,705,362
20,000,000	AIG LLC, Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.18% (b)	04/20/2032	19,561,293
10,000,000	AIG LLC, Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.23% (b)	07/20/2034	9,710,570
12,250,000	Allegro Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	2.14% (b)	06/13/2031	11,998,875
12,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.21% (b)	07/20/2032	11,745,097
2,245,185	Anchorage Capital Ltd., Series 2014-3RA-A (3 Month LIBOR USD + 1.05%)	2.29% (b)	01/28/2031	2,207,681
25,000,000	Anchorage Capital Ltd., Series 2016-9A-AR2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.18% (b)	07/15/2032	24,400,365
23,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.37% (b)	10/15/2034	22,293,900
5,000,000	Apidos, Series 2021-35A-A (3 Month LIBOR USD + 1.05%, 1.05% Floor)	2.11% (b)	04/20/2034	4,837,760
6,656,519	Atlas Senior Loan Fund Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.83%)	2.27% (b)	11/17/2027	6,598,809
2,799,276	Atlas Senior Loan Fund Ltd., Series 2018-10A-A (3 Month LIBOR USD + 1.09%)	2.13% (b)	01/15/2031	2,757,947
2,000,000	Atlas Senior Loan Fund Ltd., Series 2018-11A-B (3 Month LIBOR USD + 1.65%)	2.86% (b)	07/26/2031	1,920,000
20,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	2.17% (b)	04/19/2034	19,408,271
2,500,000	Barings Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	4.01% (b)	10/20/2030	2,312,062
32,000,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.33% (b)	04/24/2034	31,079,315
18,000,000	Battalion Ltd., Series 2020-15A-A1 (3 Month LIBOR USD + 1.35%, 1.35% Floor)	2.39% (b)	01/17/2033	17,656,927
10,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.22% (b)	07/15/2034	9,706,911
14,000,000	Benefit Street Partners Ltd., Series 2021-24A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.23% (b)	10/20/2034	13,575,777
20,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	04/19/2034	19,424,822
20,000,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.29% (b)	07/20/2034	19,457,213
10,000,000	Carbone Ltd., Series 2017-1A-A1 (3 Month LIBOR USD + 1.14%)	2.20% (b)	01/20/2031	9,810,075
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.20% (b)	04/20/2034	4,847,500
11,000,000	CarVal Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.24% (b)	07/20/2034	10,687,616
9,850,000	Cathedral Lake Ltd., Series 2021-7RA-A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	2.35% (b)	01/15/2032	9,686,760
20,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.28% (b)	01/20/2035	19,427,443
20,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	2.23% (b)	07/17/2034	19,410,000

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
20,000,000	CBAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.18% (b)	04/20/2032	19,626,329
13,595,693	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	2.34% (b)	07/13/2029	13,546,908
10,350,000	CFIP Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.27% (b)	10/18/2034	10,065,724
1,800,000	CIFC Funding Ltd., Series 2014-5A-BR2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.84% (b)	10/17/2031	1,736,070
25,000,000	CQS Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.28% (b)	01/20/2035	24,279,602
11,000,000	CQS Ltd., Series 2021-1A-B (3 Month LIBOR USD + 1.88%, 1.88% Floor)	2.94% (b)	01/20/2035	10,496,661
25,000,000	Dryden Ltd., Series 2020-85A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	10/15/2035	24,186,452
5,000,000	Dryden Senior Loan Fund, Series 2013-28A-A1LR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.61% (b)	08/15/2030	4,944,873
20,000,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.16% (b)	07/15/2031	19,634,575
27,500,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (b)	04/16/2034	26,761,595
12,000,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.24% (b)	10/20/2031	11,807,356
17,500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (b)	07/15/2034	17,010,000
13,500,000	Gulf Stream Meridian Ltd., Series 2021-III A-A1 (3 Month LIBOR USD + 1.32%, 1.32% Floor)	2.36% (b)	04/15/2034	13,206,772
184,412	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-D (3 Month LIBOR USD + 3.80%)	5.09% (b)	08/01/2025	139,440
344,469	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	1.94% (b)	10/18/2027	345,237
9,500,000	Hayfin Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.18% (b)	04/20/2031	9,352,707
6,500,000	Hayfin Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	2.54% (b)	04/20/2031	6,215,567
15,000,000	Jamestown Ltd., Series 2016-9A-A1RR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	2.42% (b)	07/25/2034	14,597,298
1,755,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.33% (b)	04/25/2030	1,734,273
20,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	10/15/2031	19,614,815
14,000,000	Logan Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.05%, 2.05% Floor)	3.64% (b)	04/21/2035	13,326,580
3,000,000	Madison Park Funding Ltd., Series 2017-26A-BR (3 Month LIBOR USD + 1.60%)	2.84% (b)	07/29/2030	2,895,602
19,000,000	Madison Park Funding Ltd., Series 2019-34A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.30% (b)	04/25/2032	18,591,887
1,989,878	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	2.37% (b)	11/21/2027	1,989,847
8,625,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	2.79% (b)	04/15/2029	8,458,133
4,500,000	Marble Point Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.22% (b)	12/18/2030	4,423,500
25,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	2.34% (b)	01/20/2032	24,412,500

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
29,500,000	Marble Point Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	2.36% (b)	04/20/2033	28,856,942
25,000,000	Marble Point Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.38% (b)	07/25/2034	24,300,259
23,000,000	Marble Point Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.24%, 1.24% Floor)	2.28% (b)	10/17/2034	22,365,023
25,000,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	2.06% (b)	07/20/2030	24,695,127
6,500,000	MKS Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	2.25% (b)	01/20/2031	6,424,077
2,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	2.31% (b)	10/20/2030	1,975,581
10,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.44% (b)	04/28/2034	9,619,479
22,600,000	Nassau Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	2.19% (b)	07/15/2031	22,194,344
12,000,000	New Mountain Ltd., Series CLO-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	2.23% (b)	04/15/2034	11,635,825
8,898,846	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	2.68% (b)	11/15/2030	8,790,429
4,914,578	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	2.30% (b)	10/13/2031	4,826,237
15,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	07/15/2031	14,753,802
8,500,000	OHA Credit Funding Ltd., Series 2012-7A-AR3 (3 Month LIBOR USD + 1.07%, 1.07% Floor)	2.55% (b)	02/20/2034	8,231,219
17,500,000	Palmer Square Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	07/15/2034	16,992,219
15,000,000	Park Avenue Institutional Advisers Ltd., Series 2016-1A-A1R (3 Month LIBOR USD + 1.20%)	2.70% (b)	08/23/2031	14,737,500
10,000,000	Rad Ltd., Series 2020-7A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (b)	04/17/2033	9,791,511
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.16% (b)	04/15/2036	18,302,205
14,000,000	Sandstone Peak Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.26% (b)	10/15/2034	13,611,445
25,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	07/15/2031	24,608,150
7,630,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (b)	04/18/2031	7,520,092
10,100,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.39% (b)	10/26/2031	9,906,973
25,000,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.21% (b)	07/15/2034	24,125,000
10,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	2.17% (b)	04/21/2031	9,898,519
8,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.95% (b)	06/15/2031	7,873,926
10,000,000	Steele Creek Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.25%)	2.29% (b)	10/15/2030	9,887,161
6,000,000	Steele Creek Ltd., Series 2018-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.66% (b)	08/18/2031	5,911,773
11,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.84% (b)	04/15/2032	10,566,389

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.21% (b)	07/15/2032	17,599,216
9,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	2.89% (b)	07/15/2032	8,652,073
25,000,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	2.12% (b)	01/17/2032	24,500,000
14,500,000	THL Credit Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.18% (b)	01/15/2031	14,253,500
20,000,000	Trestles Ltd., Series 2021-4A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.27% (b)	07/21/2034	19,421,373
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	2.25% (b)	01/18/2035	19,411,148
10,000,000	Venture Ltd., Series 2014-19A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	2.30% (b)	01/15/2032	9,760,000
8,500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%, 0.99% Floor)	2.40% (b)	09/07/2030	8,384,618
10,000,000	Venture Ltd., Series 2018-34A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.27% (b)	10/15/2031	9,850,960
3,948,182	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%)	2.31% (b)	10/20/2031	3,887,688
10,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.26% (b)	10/20/2031	9,780,060
15,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.26% (b)	10/20/2031	14,753,570
10,000,000	Wellfleet Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.31% (b)	01/20/2032	9,824,740
4,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	2.23% (b)	07/20/2032	3,886,000
17,500,000	Wellfleet Ltd., Series 2020-1A-A1A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	2.35% (b)	04/15/2033	17,124,294
18,990,000	Wellfleet Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.26% (b)	07/15/2034	18,482,037
50,000,000	Whitebox Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.26% (b)	10/15/2034	48,622,612
6,000,000	Whitehorse Ltd., Series 2018-12A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.29% (b)	10/15/2031	5,872,500
Total Collateralized Loan Obligations (Cost \$1,356,607,333)				1,324,314,253

Foreign Corporate Bonds - 8.5%

2,600,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	2,534,439
8,315,000	AerCap Global Aviation Trust	1.75%	10/29/2024	7,679,015
3,850,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	3,419,126
1,250,000	AI Candelaria Spain S.A.	7.50%	12/15/2028	1,122,713
7,685,000	AstraZeneca PLC	3.50%	08/17/2023	7,709,892
1,145,000	Avolon Holdings Funding Ltd.	5.13% (b)	10/01/2023	1,134,023
2,800,000	Axiata SPV2 BHD	4.36%	03/24/2026	2,834,650
3,100,000	Banco Bilbao Vizcaya Argentaria Colombia S.A.	4.88%	04/21/2025	2,958,268
5,000,000	Banco Bradesco S.A.	3.20%	01/27/2025	4,783,275
1,000,000	Banco Continental SAECA	2.75%	12/10/2025	851,735
1,850,000	Banco Continental SAECA	2.75% (b)	12/10/2025	1,575,710
5,700,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (b)	09/30/2031	5,004,372

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
200,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	175,592
3,550,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	3,250,025
1,800,000	Banco del Estado de Chile	2.70%	01/09/2025	1,707,028
3,300,000	Banco do Brasil S.A.	3.25% (b)	09/30/2026	2,986,945
3,350,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	3,109,102
1,968,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	1,965,324
500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (b)	09/14/2025	455,209
300,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	273,125
2,500,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (a)	07/06/2022	2,479,700
900,000	Banco Santander Chile	2.70%	01/10/2025	862,555
3,800,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	3,551,100
7,100,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	6,207,565
7,645,000	Bank of Montreal	1.50%	01/10/2025	7,223,676
6,195,000	Bank of Nova Scotia	0.55%	09/15/2023	5,992,799
8,360,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	7,940,392
2,030,000	BAT Capital Corporation	2.79%	09/06/2024	1,965,723
6,650,000	BAT International Finance PLC	1.67%	03/25/2026	5,895,668
200,000	BBVA Bancomer S.A.	1.88%	09/18/2025	181,614
2,330,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	2,166,411
6,855,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (b)	01/10/2025	6,856,837
5,180,000	BOC Aviation Corporation	1.63% (b)	04/29/2024	4,965,450
7,335,000	BPCE S.A.	2.38% (b)	01/14/2025	6,971,900
500,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	500,792
1,000,000	Camposol S.A.	6.00%	02/03/2027	842,369
4,200,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	4,071,420
8,350,000	Canadian Pacific Railway Company	1.35%	12/02/2024	7,864,519
5,600,000	Chile Electricity PEC S.p.A.	0.00% (b)	01/25/2028	4,134,359
8,240,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	1.16% (b)	07/07/2025	8,087,515
2,850,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	2,750,236
5,095,000	Daimler Trucks Finance North America LLC	1.63% (b)	12/13/2024	4,794,697
1,500,000	DBS Group Holdings Ltd.	1.17% (b)	11/22/2024	1,422,735
7,850,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	7,145,188
510,115	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (b)	04/01/2025	359,825
194,773	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(b)	07/18/2022	91,056
4,500,000	Ecopetrol S.A.	5.88%	09/18/2023	4,519,642
6,450,000	Ecopetrol S.A.	4.13%	01/16/2025	5,988,180
1,344,177	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	1,229,102
2,706,550	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,280,249
100,000	Enbridge, Inc.	4.00%	10/01/2023	100,432
4,110,000	Enbridge, Inc.	0.55%	10/04/2023	3,959,950
4,155,000	Enbridge, Inc.	2.50%	02/14/2025	3,992,168
9,904,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	9,766,532
1,300,000	Equate Petrochemical B.V.	4.25%	11/03/2026	1,277,305

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,254,779	Fenix Power Peru S.A.	4.32%	09/20/2027	5,858,821
1,550,000	Freeport Indonesia PT	4.76% (b)	04/14/2027	1,491,100
1,500,000	Freeport-McMoRan, Inc.	5.00%	09/01/2027	1,490,797
700,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	650,951
10,971,846	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	10,213,658
362,000	Geopark Ltd.	6.50%	09/21/2024	367,229
1,650,000	Glencore Funding LLC	4.13% (b)	05/30/2023	1,647,442
1,565,000	Glencore Funding LLC	4.13% (b)	03/12/2024	1,558,198
4,211,000	Glencore Funding LLC	4.00% (b)	04/16/2025	4,163,540
4,723,487	GNL Quintero S.A.	4.63%	07/31/2029	4,543,688
275,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	277,645
500,000	Grupo Aval Ltd.	4.75%	09/26/2022	498,970
2,000,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	1,885,896
2,552,000	Guacolda Energia S.A.	4.56%	04/30/2025	902,931
6,920,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	1.16%	11/22/2024	6,611,263
3,114,400	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	2,857,462
1,000,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	995,035
5,000,000	Inkia Energy Ltd.	5.88%	11/09/2027	4,585,000
723,630	Interoceanica Finance Ltd.	0.00%	11/30/2025	669,358
35,034	Invepar Holdings	0.00% (e)(f)	12/30/2028	–
750,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 2.82%)	4.50%	11/21/2029	705,176
11,900,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	10,486,875
3,425,000	JDE Peet's NV	0.80% (b)	09/24/2024	3,185,437
2,000,000	Kallpa Generacion S.A.	4.88%	05/24/2026	1,920,000
5,700,000	Korea Development Bank	1.25%	06/03/2025	5,341,157
1,000,000	Korea Development Bank	0.80%	04/27/2026	906,163
4,650,000	Korea Development Bank	1.00%	09/09/2026	4,199,790
4,000,000	Korea East-West Power Company Ltd.	1.75% (b)	05/06/2025	3,775,985
3,400,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,209,587
3,550,000	Korea Electric Power Corporation	1.13% (b)	06/15/2025	3,290,193
6,200,000	Korea Electric Power Corporation	1.13%	06/15/2025	5,746,253
2,300,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (b)	04/27/2026	2,093,849
4,200,000	Korea Southern Power Company Ltd.	0.75% (b)	01/27/2026	3,777,883
10,115,000	KT Corporation	1.00%	09/01/2025	9,265,845
1,500,000	KT Corporation	2.50%	07/18/2026	1,420,075
6,300,000	LG Chem Ltd.	3.25%	10/15/2024	6,228,289
7,225,000	Lloyds Banking Group PLC (1 Year CMT Rate + 0.55%)	0.70%	05/11/2024	7,015,856
4,435,000	Macquarie Bank Ltd.	2.10% (b)	10/17/2022	4,422,137
3,080,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (b)	03/27/2024	3,081,803
5,400,000	MEGlobal Canada ULC	5.00% (b)	05/18/2025	5,460,080
400,000	MEGlobal Canada ULC	5.00%	05/18/2025	404,450
600,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	521,052
1,500,000	Mercury Chile Holdco LLC	6.50% (b)	01/24/2027	1,302,630
450,000	Millicom International Cellular S.A.	6.63%	10/15/2026	430,129
2,205,000	Millicom International Cellular S.A.	5.13%	01/15/2028	1,897,965
6,100,000	Minejesa Capital B.V.	4.63%	08/10/2030	5,495,490

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,076,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	2.07%	07/26/2023	9,075,701
7,080,000	Mizuho Financial Group, Inc. (Secured Overnight Financing Rate + 0.96%)	2.22%	05/22/2026	6,909,382
7,965,000	NatWest Group PLC (3 Month LIBOR USD + 1.55%)	3.75%	06/25/2024	7,974,264
5,000,000	NongHyup Bank	1.25%	07/20/2025	4,622,936
4,000,000	NongHyup Bank	1.25% (b)	07/20/2025	3,698,349
500,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	484,510
4,333,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	3,860,681
400,000	Orbia Advance Corporation S.A.B. de C.V.	1.88%	05/11/2026	357,672
10,400,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	9,608,196
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (b)	09/10/2030	1,755,343
1,600,000	Pertamina Persero PT	4.30%	05/20/2023	1,605,488
7,600,000	Pertamina Persero PT	1.40%	02/09/2026	6,761,967
1,046,012	Peru Enhanced Pass-Through Finance Ltd.	0.00%	06/02/2025	992,963
200,000	Petrobras Global Finance B.V.	6.25%	03/17/2024	204,754
9,000,000	Petronas Capital Ltd.	3.50%	03/18/2025	8,929,029
2,450,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	2,364,978
6,000,000	Qatar Energy	1.38%	09/12/2026	5,408,946
1,700,000	Qatar Energy	1.38% (b)	09/12/2026	1,532,535
4,600,000	Reliance Industries Ltd.	4.13%	01/28/2025	4,600,589
9,050,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.53%)	1.46%	01/20/2026	8,813,774
8,700,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	7,945,310
1,500,000	SA Global Sukuk Ltd.	1.60% (b)	06/17/2026	1,369,881
5,716,000	Sable International Finance Ltd.	5.75%	09/07/2027	5,253,633
8,000,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	7,948,867
1,400,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,385,679
4,855,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	4,611,473
1,800,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	1,784,529
7,080,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (b)	09/12/2023	6,848,152
9,200,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	8,875,470
8,010,000	Toronto-Dominion Bank	0.70%	09/10/2024	7,524,658
4,300,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	4,069,886
7,185,000	UBS Group AG (1 Year CMT Rate + 0.83%)	1.01% (b)	07/30/2024	6,961,224
4,850,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	4,814,618
7,900,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	7,156,215
1,500,000	Vedanta Resources Ltd.	7.13%	05/31/2023	1,222,643
200,000	Vedanta Resources Ltd.	6.13%	08/09/2024	121,769
801,000	Volkswagen Group of America Finance LLC	4.25% (b)	11/13/2023	801,485
6,950,000	Volkswagen Group of America Finance LLC	0.88% (b)	11/22/2023	6,664,135
4,445,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	3,213,730
500,000	VTR Finance NV	6.38%	07/15/2028	357,559
Total Foreign Corporate Bonds (Cost \$557,718,934)				519,315,335

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.4%				
800,000	Abu Dhabi Government International Bond	2.50% (b)	04/16/2025	776,873
9,500,000	Brazilian Government International Bond	2.88%	06/06/2025	8,968,012
2,400,000	Chile Government International Bond	3.13%	01/21/2026	2,317,842
500,000	Colombia Government International Bond	2.63%	03/15/2023	492,150
10,300,000	Colombia Government International Bond	4.50%	01/28/2026	9,683,150
5,100,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	5,041,247
2,400,000	Panama Government International Bond	4.00%	09/22/2024	2,397,143
7,500,000	Panama Government International Bond	3.75%	03/16/2025	7,415,411
7,000,000	Perusahaan Penerbit SBSN Indonesia III	2.30%	06/23/2025	6,651,750
2,500,000	Perusahaan Penerbit SBSN Indonesia III	1.50% (b)	06/09/2026	2,250,000
1,000,000	Perusahaan Penerbit SBSN Indonesia III	1.50%	06/09/2026	900,000
11,800,000	Peruvian Government International Bond	2.39%	01/23/2026	10,982,655
11,900,000	Qatar Government International Bond	3.25%	06/02/2026	11,754,463
3,000,000	Republic of South Africa Government Bond	4.67%	01/17/2024	2,983,356
1,500,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,425,330
10,600,000	Saudi Government International Bond	3.25%	10/26/2026	10,369,959
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$91,992,864)				84,409,341
Non-Agency Commercial Mortgage Backed Obligations - 15.6%				
3,553,000	20 Times Square Trust, Series 2018-20TS-F	3.20% (b)(c)	05/15/2035	3,339,083
3,392,000	20 Times Square Trust, Series 2018-20TS-G	3.20% (b)(c)	05/15/2035	3,160,355
2,000,000	Alen Mortgage Trust, Series 2021-ACEN-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	2.97% (b)	04/15/2034	1,922,006
8,415,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	4.42% (b)	04/15/2034	8,006,358
40,902,000	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XD	0.59% (b)(c)(g)	05/15/2053	1,388,218
113,067,884	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.23% (b)(c)(g)	06/15/2054	8,211,284
2,000,000	Arbor Realty Ltd., Series 2020-FL1-B (Secured Overnight Financing Rate 1 Month + 1.91%, 1.80% Floor)	3.19% (b)	02/15/2035	1,972,370
2,830,000	Arbor Realty Ltd., Series 2020-FL1-D (Secured Overnight Financing Rate 1 Month + 2.56%, 2.45% Floor)	3.84% (b)	02/15/2035	2,750,783
12,000,000	AREIT Trust, Series 2019-CRE3-C (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	3.35% (b)	09/14/2036	11,909,220
1,251,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.65% Floor)	4.10% (b)	09/14/2036	1,228,621
9,763,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	4.72% (b)	06/15/2035	8,927,602
3,100,000	BAMLL Commercial Mortgage Securities Trust, Series 2021-JACX-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (b)	09/15/2038	2,985,509
197,563,060	BANK, Series 2021-BN35-XA	1.16% (c)(g)	06/15/2064	12,943,482
178,737,626	BANK, Series 2021-BN36-XA	1.02% (c)(g)	09/15/2064	9,436,346
15,176,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	4.56% (b)	03/15/2037	12,448,307
11,001,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	4.17% (b)	11/15/2034	10,222,053
29,456,500	BBCMS Mortgage Trust, Series 2021-C10-XB	1.15% (c)(g)	07/15/2054	2,146,413
21,205,000	BBCMS Mortgage Trust, Series 2021-C10-XD	1.82% (b)(c)(g)	07/15/2054	2,490,926

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,983,908	BB-UBS Trust, Series 2012-TFT-TE	3.68% (b)(c)(e)	06/05/2030	5,255,409
2,000,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	3.27% (b)	08/15/2036	1,966,876
9,315,000	BDS Ltd., Series 2021-FL10-AS (1 Month LIBOR USD + 1.65%, 1.65% Floor)	3.26% (b)	12/16/2036	8,888,801
157,695,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.61% (c)(g)	09/15/2043	4,614,629
12,315,000	BF Mortgage Trust, Series 2019-NYT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (b)	12/15/2035	11,311,856
14,962,000	BFLD, Series 2019-DPLO-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	3.86% (b)	10/15/2034	13,883,225
165,041,500	BHMS Mortgage Trust, Series 2018-ATLS-XCP	0.00% (b)(c)(g)	07/15/2035	1,650
3,000,000	BPR Trust, Series 2021-TY-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	3.02% (b)	09/15/2038	2,855,518
13,968,000	BRSP Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	3.21% (b)	08/19/2038	13,827,719
16,920,000	BSPRT Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 30 Day Average + 1.50%, 1.50% Floor)	2.28% (b)	02/15/2037	16,394,241
13,155,000	BSREP Commercial Mortgage Trust, Series 2021-DC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.23% (b)	08/15/2038	12,262,566
893,900	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	3.30% (b)	09/15/2037	838,180
6,882,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.22% (b)	04/15/2034	6,404,934
14,384,020	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.22% (b)	08/15/2036	13,685,045
9,594,000	BX Trust, Series 2019-OC11-E	4.08% (b)(c)	12/09/2041	7,758,528
13,600,000	BX Trust, Series 2019-XL-E (1 Month LIBOR USD + 1.80%, 1.80% Floor)	3.12% (b)	10/15/2036	13,144,454
5,700,000	BX Trust, Series 2021-MFM1-E (1 Month LIBOR USD + 2.25%, 2.25% Floor)	3.57% (b)	01/15/2034	5,350,471
17,229,000	BX Trust, Series 2021-RISE-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	3.07% (b)	11/15/2036	16,015,369
6,250,000	BX Trust, Series 2021-SDMF-D (1 Month LIBOR USD + 1.39%, 1.39% Floor)	2.71% (b)	09/15/2034	5,874,201
8,684,215	BX Trust, Series 2021-SOAR-E (1 Month LIBOR USD + 1.80%, 1.80% Floor)	3.13% (b)	06/15/2038	8,206,824
2,915,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	4.92% (b)	06/15/2036	2,713,125
14,944,000	BX Trust, Series 2021-VOLT-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (b)	09/15/2036	13,969,228
1,900,000	BXHPP Trust, Series 2021-FILM-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	2.82% (b)	08/15/2036	1,762,967
1,650,000	BXHPP Trust, Series 2021-FILM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (b)	08/15/2036	1,499,443
6,029,069	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	4.17% (b)	10/15/2035	5,890,676
45,475,915	CD Commercial Mortgage Trust, Series 2017-CD3-XA	1.12% (c)(g)	02/10/2050	1,546,781
63,383,146	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.39% (c)(g)	05/10/2050	2,499,216
2,950,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.41% (c)	11/13/2050	2,698,659
20,344,762	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.14% (c)(g)	01/10/2048	588,149
19,798,395	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.79% (c)(g)	05/10/2058	931,202
46,122,420	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.65% (c)(g)	06/15/2050	2,578,571

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,201,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	1.06% (c)(g)	06/15/2050	618,804
39,410,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.85% (b)(c)(g)	02/15/2033	174,906
6,751,832	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.10% (c)(g)	10/10/2047	115,588
4,734,659	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.47% (c)(g)	02/10/2048	127,905
10,750,000	Citigroup Commercial Mortgage Trust, Series 2015-GC31-C	4.17% (c)	06/10/2048	9,844,594
17,969,603	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.37% (c)(g)	02/10/2049	608,266
11,730,974	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.82% (c)(g)	04/15/2049	542,369
2,519,000	Citigroup Commercial Mortgage Trust, Series 2016-P4-B	3.38%	07/10/2049	2,326,547
12,182,233	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.05% (c)(g)	07/10/2049	706,810
11,704,402	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.28% (c)(g)	04/14/2050	494,390
2,000,000	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	3.52% (b)	08/20/2035	1,983,720
19,958,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	4.52% (b)	08/20/2035	19,524,772
5,923,524	Commercial Mortgage Pass-Through Trust, Series 2013-CR10-XA	0.87% (c)(g)	08/10/2046	32,045
22,842,236	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	1.27% (c)(g)	10/10/2046	238,962
2,256,855	Commercial Mortgage Pass-Through Trust, Series 2014-CR17-XA	1.11% (c)(g)	05/10/2047	30,444
233,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR19-C	4.85% (c)	08/10/2047	225,090
1,251,187	Commercial Mortgage Pass-Through Trust, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	5.32% (b)	10/15/2031	1,248,522
15,053,838	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-XA	0.96% (c)(g)	03/10/2048	280,328
32,179,653	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.97% (c)(g)	08/10/2048	666,016
35,172,500	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	1.06% (c)(g)	10/10/2048	853,693
5,373,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.44% (c)	02/10/2048	5,028,334
8,361,436	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	1.13% (c)(g)	02/10/2048	166,076
9,657,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-B	4.48% (c)	07/10/2048	9,320,763
44,096,717	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XA	0.81% (c)(g)	07/10/2048	706,354
13,738,081	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	1.10% (c)(g)	02/10/2049	370,877
11,396,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-D (1 Month LIBOR USD + 2.18%, 2.18% Floor)	3.50% (b)	09/15/2033	10,614,698
12,389	Credit Suisse Commercial Mortgage Trust, Series 2007-C1-AM	5.42%	02/15/2040	12,460
26,153,238	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.96% (c)(g)	04/15/2050	413,749
6,850,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-B	4.46% (c)	11/15/2048	6,654,322
2,987,949	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.03% (c)(g)	01/15/2049	165,406
126,626,147	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.17% (c)(g)	03/15/2054	8,258,924
9,873,828	CSMC Trust, Series 2014-USA-X1	0.69% (b)(c)(g)	09/15/2037	140,383
8,697,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 3.71%, 3.71% Floor)	5.03% (b)	10/15/2037	8,309,752
6,295,000	CSMC Trust, Series 2020-NET-D	3.83% (b)(c)	08/15/2037	5,709,602
3,350,000	CSMC Trust, Series 2021-ADV-C (1 Month LIBOR USD + 2.30%, 2.30% Floor)	3.63% (b)	07/15/2038	3,164,964
3,750,000	DBCG Mortgage Trust, Series 2017-BBG-C (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.33% (b)	06/15/2034	3,631,950
9,876,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	3.92% (b)	06/15/2033	8,933,801
16,577,521	DBJPM Mortgage Trust, Series 2016-C1-XA	1.53% (c)(g)	05/10/2049	658,076
14,992,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (b)(c)	12/10/2036	13,447,694

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,663,200	FREMF Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	6.62% (b)	05/25/2026	2,643,353
124,762,277	FREMF Mortgage Trust, Series 2017-K67-X2B	0.10% (b)(g)	09/25/2049	534,906
2,082,653	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	5.47% (b)	12/25/2026	2,079,794
2,481,119	FREMF Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	4.37% (b)	03/25/2027	2,467,635
5,785,129	FREMF Mortgage Trust, Series 2017-KSW2-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	3.77% (b)	05/25/2027	5,789,374
845,940	FREMF Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	3.27% (b)	02/25/2025	840,464
1,616,691	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.02% (b)	06/25/2025	1,566,183
2,406,406	FREMF Mortgage Trust, Series 2019-KF61-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.32% (b)	04/25/2029	2,394,397
1,778,499	FREMF Mortgage Trust, Series 2019-KF69-B (1 Month LIBOR USD + 2.30%, 2.30% Floor)	3.42% (b)	08/25/2029	1,774,479
4,129,521	FREMF Mortgage Trust, Series 2019-KF72-B (1 Month LIBOR USD + 2.10%, 2.10% Floor)	3.22% (b)	11/25/2026	4,020,026
13,636,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	4.46% (b)	12/15/2036	12,528,829
2,000,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.92% (b)	09/15/2037	1,949,394
7,810,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (b)	09/15/2037	7,690,890
3,903,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	3.72% (b)	09/15/2037	3,778,834
10,700,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (b)	07/15/2039	10,016,923
2,314,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	5.07% (b)(c)	03/10/2033	2,088,298
2,893,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	5.07% (b)(c)	03/10/2033	2,557,312
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	3.42% (b)	07/15/2031	4,755,979
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	4.12% (b)	07/15/2031	4,750,361
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	5.25% (b)	07/15/2031	4,475,967
12,284,000	GS Mortgage Securities Corporation Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	3.92% (b)	08/15/2032	11,427,773
6,838,000	GS Mortgage Securities Corporation Trust, Series 2019-SMP-F (1 Month LIBOR USD + 3.10%, 3.10% Floor)	4.42% (b)	08/15/2032	6,264,336
10,950,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	4.67% (b)	11/15/2036	10,414,681
3,562,461	GS Mortgage Securities Trust, Series 2014-GC24-XA	0.84% (c)(g)	09/10/2047	44,725
31,542,717	GS Mortgage Securities Trust, Series 2015-GC32-XA	0.88% (c)(g)	07/10/2048	577,030
8,638,152	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (c)(g)	11/10/2048	189,939
14,472,674	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.90% (c)(g)	05/10/2049	759,579
25,086,872	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.32% (c)(g)	10/10/2049	993,249
14,505,000	GSCG Trust, Series 2019-600C-E	4.12% (b)(c)	09/06/2034	13,208,910

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,339,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-B	4.40% (c)	07/15/2047	6,197,708
14,883,372	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	1.05% (c)(g)	01/15/2049	399,775
32,082,162	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.72% (c)(g)	12/15/2049	613,664
336,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-CFX	4.95% (b)	07/05/2033	331,358
9,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-E (1 Month LIBOR USD + 2.16%, 2.16% Floor)	3.48% (b)	07/15/2036	8,507,575
1,712,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	4.32% (b)	07/15/2036	1,579,669
4,216,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (b)	05/05/2032	4,057,618
4,314,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.60% (b)(c)	05/05/2032	4,087,765
5,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.60% (b)(c)	05/05/2032	4,727,802
5,287,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.60% (b)(c)	05/05/2032	4,668,796
5,775,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% (b)(c)	05/05/2032	5,093,152
11,575,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (b)	01/16/2037	10,633,170
2,809,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-MHC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	3.02% (b)	04/15/2038	2,661,349
6,303,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2022-NLP-A (Secured Overnight Financing Rate 1 Month + 0.60%, 0.60% Floor)	1.88% (b)	04/15/2037	5,938,182
4,708,111	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.92% (c)(g)	02/15/2047	43,036
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-B	4.63% (c)	09/15/2047	1,467,282
500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.63% (c)	09/15/2047	476,190
4,240,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (b)(c)	09/15/2047	3,860,050
16,986,901	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.97% (c)(g)	11/15/2047	268,461
5,287,890	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (b)(c)	02/15/2048	4,398,927
2,828,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-B	4.12% (c)	05/15/2048	2,701,341
14,448,694	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.72% (c)(g)	05/15/2048	194,427
22,582,146	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.58% (c)(g)	07/15/2048	260,131
10,082,164	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.96% (c)(g)	08/15/2048	213,294
15,483,038	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.29% (c)(g)	11/15/2048	339,079
580,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.76% (c)	12/15/2048	548,017
7,942,000	KREF Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	3.17% (b)	02/15/2039	7,494,659
14,523,000	KREF Ltd., Series 2022-FL3-A (Secured Overnight Financing Rate 1 Month + 1.45%, 1.45% Floor)	2.96% (b)	02/17/2039	14,062,505
10,000,000	LCCM Trust, Series 2017-LC26-C	4.71% (b)	07/12/2050	9,135,868

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,367,000	LCCM Trust, Series 2021-FL3-AS (1 Month LIBOR USD + 1.80%, 1.80% Floor)	3.12% (b)	11/15/2038	6,207,246
2,400,000	LCCM Trust, Series 2021-FL3-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.52% (b)	11/15/2038	2,328,077
1,000,000	LoanCore Issuer Ltd., Series 2018-CRE1-C (1 Month LIBOR USD + 2.55%, 2.55% Floor)	3.87% (b)	05/15/2028	998,173
2,000,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	3.02% (b)	05/15/2036	1,979,552
5,735,000	LoanCore Issuer Ltd., Series 2022-CRE7-A (Secured Overnight Financing Rate 30 Day Average + 1.55%, 1.55% Floor)	2.33% (b)	01/17/2037	5,606,874
6,518,355	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.92% (b)(c)(g)	03/10/2049	189,260
65,002,729	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.94% (b)(c)(g)	03/10/2050	1,555,970
17,236,000	Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.33% (b)	11/15/2038	16,463,712
2,216,029	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%)	3.80% (b)	08/25/2024	2,213,795
5,150,000	MF1 Ltd., Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	3.37% (b)	07/16/2036	4,847,298
12,550,000	MF1 Ltd., Series 2022-FL8-AS (Secured Overnight Financing Rate 30 Day Average + 1.75%, 1.75% Floor)	2.54% (b)	02/19/2037	11,922,841
11,933,000	MFT Trust, Series 2020-ABC-D	3.59% (b)(c)	02/10/2042	9,545,762
1,635,000	MHC Commercial Mortgage Trust, Series 2021-MHC2-E (1 Month LIBOR USD + 1.95%, 1.95% Floor)	3.27% (b)	05/15/2023	1,529,139
5,000,000	MHC Commercial Mortgage Trust, Series 2021-MHC-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.92% (b)	04/15/2038	4,731,900
3,575,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (b)(c)	02/12/2040	2,477,414
10,600,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% (b)(c)	10/15/2030	9,195,053
3,290,947	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.73% (c)(g)	10/15/2046	15,217
13,287,052	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.40% (c)(g)	02/15/2046	39,198
3,467,898	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14-XA	1.09% (c)(g)	02/15/2047	35,694
500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.65% (c)	10/15/2047	476,419
16,735,290	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.32% (c)(g)	01/15/2049	510,761
6,299,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (b)	11/15/2034	5,918,251
815,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	5.67% (b)	11/15/2034	759,352
711,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34% Floor)	4.34% (b)	12/15/2036	668,131
13,327,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	3.47% (b)	05/15/2036	12,289,224
1,331,000	Morgan Stanley Capital Trust, Series 2019-PLND-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	4.12% (b)	05/15/2036	1,184,242
9,940,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.52% (b)	06/15/2035	9,130,321
8,191,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.62% (b)(c)	01/15/2037	7,687,164

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,742,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.62% (b)(c)	01/15/2037	4,347,192
4,665,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.36% (b)(c)	12/15/2036	4,233,736
4,414,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK2	3.36% (b)(c)	12/15/2036	3,951,955
11,000,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.22% (b)	02/15/2036	10,882,696
6,900,000	RIAL Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 1 Month + 2.25%, 2.25% Floor)	3.73% (b)	01/19/2037	6,801,592
12,540,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	3.04% (b)	04/15/2036	11,774,123
1,500,000	SFO Commercial Mortgage Trust, Series 2021-555-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	3.12% (b)	05/15/2038	1,415,010
168,062,650	SLG Office Trust, Series 2021-OVA-X	0.26% (b)(c)(g)	07/15/2041	2,954,962
32,617,176	SLIDE, Series 2018-FUN-XCP	0.00% (b)(c)(g)	12/15/2022	326
16,320,871	SMR Mortgage Trust, Series 2022-IND-A (Secured Overnight Financing Rate 1 Month + 1.65%, 1.65% Floor)	2.93% (b)	02/15/2039	15,809,424
16,035,000	Soho Trust, Series 2021-SOHO-B	2.79% (b)(c)	08/10/2038	13,199,380
8,500,000	SREIT Trust, Series 2021-MFP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	2.90% (b)	11/15/2038	7,969,723
8,500,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	3.35% (b)	11/15/2038	7,909,937
459,000	STWD Ltd., Series 2019-FL1-C (Secured Overnight Financing Rate 1 Month + 2.06%, 1.95% Floor)	3.40% (b)	07/15/2038	438,936
8,744,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 2.46%, 2.35% Floor)	3.80% (b)	07/15/2038	8,573,300
4,376,054	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	4.60% (b)	11/11/2034	3,992,560
11,630,000	TRTX Issuer Ltd., Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.65%, 1.65% Floor)	2.42% (b)	02/15/2039	11,356,183
3,870,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	3,645,162
2,034,000	UBS Commercial Mortgage Trust, Series 2017-C1-XB	1.11% (c)(g)	06/15/2050	84,146
1,500,000	UBS Commercial Mortgage Trust, Series 2017-C4-C	4.57% (c)	10/15/2050	1,360,584
77,655,488	UBS Commercial Mortgage Trust, Series 2018-C13-XA	0.90% (c)(g)	10/15/2051	2,636,683
6,009,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.83% (c)	02/15/2051	5,670,417
1,067,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	5.04% (c)	03/15/2051	968,286
5,893,630	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	4.17% (b)	09/15/2036	5,724,594
1,000,000	VMC Finance LLC, Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.90%, 1.90% Floor)	2.69% (b)	02/18/2039	996,329
540,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	520,132
9,994,642	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.99% (c)(g)	02/15/2048	180,734
50,484,304	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	1.03% (c)(g)	09/15/2058	1,157,030
2,651,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.43% (c)	07/15/2058	2,524,976
24,642,070	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.78% (c)(g)	07/15/2058	395,195
954,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.88% (c)	01/15/2059	896,790
10,772,868	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.77% (c)(g)	03/15/2059	506,879
3,546,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.54% (c)	11/15/2049	3,295,269
23,037,555	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.77% (c)(g)	11/15/2049	1,075,071

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
68,899,685	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.14% (c)(g)	07/15/2050	2,643,019
22,602,704	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.75% (c)(g)	08/15/2052	1,784,515
70,686,455	Wells Fargo Commercial Mortgage Trust, Series 2020-C57-XA	2.22% (c)(g)	08/15/2053	8,431,516
63,222,341	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.68% (c)(g)	04/15/2054	5,821,855
272,707	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	3.82% (b)	02/15/2040	253,766
5,250,000	Wells Fargo Commercial Mortgage Trust, Series 2022-ONL-A	3.86% (b)	12/15/2039	4,993,885
2,766,772	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.14% (c)(g)	03/15/2047	30,268
6,753,799	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.17% (c)(g)	08/15/2047	110,404
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$1,067,587,474)				956,428,455

Non-Agency Residential Collateralized Mortgage Obligations - 16.0%

5,359,613	ACE Securities Corporation Home Equity Loan Trust, Series 2006-CW1-A2D (1 Month LIBOR USD + 0.52%, 0.52% Floor)	2.14%	07/25/2036	4,561,572
7,384,844	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2B (1 Month LIBOR USD + 0.12%, 0.12% Floor)	1.74%	11/25/2036	3,418,239
5,633,101	Adjustable Rate Mortgage Trust, Series 2006-1-6A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	1.88%	03/25/2036	3,746,970
5,805,147	AJAX Mortgage Loan Trust, Series 2021-C-A	2.12% (b)(k)	01/25/2061	5,453,240
2,572,288	American Home Mortgage Investment Trust, Series 2004-2-M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor, 11.00% Cap)	2.52%	02/25/2044	2,399,979
6,000,000	Angel Oak Mortgage Trust LLC, Series 2019-1-M1	4.50% (b)(c)	11/25/2048	5,944,693
2,917,528	Angel Oak Mortgage Trust LLC, Series 2020-2-A1A	2.53% (b)(c)	01/25/2065	2,816,243
3,019,295	Angel Oak Mortgage Trust LLC, Series 2020-4-A1	1.47% (b)(c)	06/25/2065	2,896,261
534,159	Angel Oak Mortgage Trust LLC, Series 2020-6-A3	1.78% (b)(c)	05/25/2065	509,847
8,736,552	Angel Oak Mortgage Trust LLC, Series 2021-7-A1	1.98% (b)(c)	10/25/2066	7,674,237
1,550,372	Arroyo Mortgage Trust, Series 2019-1-A1	3.81% (b)(c)	01/25/2049	1,498,125
779,680	Arroyo Mortgage Trust, Series 2019-2-A2	3.50% (b)(c)	04/25/2049	757,186
5,703,745	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (b)(c)	10/25/2048	5,505,675
1,189,117	Banc of America Funding Trust, Series 2006-7-T2A1	5.88% (c)	10/25/2036	1,074,281
11,128,207	Banc of America Funding Trust, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	1.40% (b)	09/29/2036	10,155,374
2,353,323	Banc of America Funding Trust, Series 2015-R2-9A2	1.67% (b)(d)	03/27/2036	2,218,857
1,315,863	Banc of America Mortgage Trust, Series 2005-I-2A5	2.74% (c)	10/25/2035	1,268,639
2,778,088	Banc of America Mortgage Trust, Series 2007-3-1A1	6.00%	09/25/2037	2,534,526
3,610,589	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	6.43% (b)(k)	06/28/2034	3,609,221
6,908,330	BCAP LLC Trust, Series 2009-RR4-7A2	6.00% (b)(c)	03/26/2037	3,336,040
1,400,449	BCAP LLC Trust, Series 2012-RR1-3A4	5.50% (b)(c)	10/26/2035	1,058,830
628,665	Bellemeade Ltd., Series 2018-3A-MIB (1 Month LIBOR USD + 1.85%, 1.85% Floor)	3.47% (b)	10/25/2028	625,931
20,591,041	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (b)(k)	04/25/2069	19,753,807
4,406,541	BRAVO Residential Funding Trust, Series 2021-NQM2-A3	1.44% (b)(c)	03/25/2060	4,243,343
9,547,394	BRAVO Residential Funding Trust, Series 2022-RPL1-A1	2.75% (b)	09/25/2061	8,919,939
861,303	CHL Mortgage Pass-Through Trust, Series 2005-10-A2	5.50%	05/25/2035	715,700
10,267,355	CHL Mortgage Pass-Through Trust, Series 2006-20-1A18 (1 Month LIBOR USD + 0.65%, 0.65% Floor, 6.00% Cap)	2.27%	02/25/2037	4,333,488
1,735,511	CHL Mortgage Pass-Through Trust, Series 2006-21-A10	5.75%	02/25/2037	985,617
579,568	CHL Mortgage Pass-Through Trust, Series 2007-14-A15	6.50%	09/25/2037	376,709
24,218,585	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (b)(k)	11/25/2070	24,209,573

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,084,109	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% (b)(c)	04/25/2060	1,983,420
727,987	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	672,934
233,266	COLT Mortgage Loan Trust, Series 2020-3-A3	2.38% (b)(c)	04/27/2065	223,652
3,553,019	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (b)(c)	05/25/2065	3,488,830
6,170,868	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (b)(c)	11/25/2066	5,622,166
6,994,352	COLT Mortgage Loan Trust, Series 2022-2-A1	2.99% (b)(k)	02/25/2067	6,658,864
341,140	Countrywide Alternative Loan Trust, Series 2005-23CB-A15	5.50%	07/25/2035	294,673
1,157,100	Countrywide Alternative Loan Trust, Series 2005-28CB-1A6	5.50%	08/25/2035	1,064,537
4,619,738	Countrywide Alternative Loan Trust, Series 2005-49CB-A6	5.50%	11/25/2035	3,425,443
1,669,556	Countrywide Alternative Loan Trust, Series 2005-61-1A2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	2.36%	12/25/2035	1,506,285
8,082,353	Countrywide Alternative Loan Trust, Series 2005-62-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	2.22%	12/25/2035	6,294,421
8,218,354	Countrywide Alternative Loan Trust, Series 2006-16CB-A5	6.00%	06/25/2036	5,532,122
1,597,799	Countrywide Alternative Loan Trust, Series 2006-32CB-A21	5.50%	11/25/2036	1,034,773
2,318,604	Countrywide Alternative Loan Trust, Series 2006-34-A6	6.25%	11/25/2046	1,296,257
5,780,176	Countrywide Alternative Loan Trust, Series 2006-36T2-1A3	5.75%	12/25/2036	2,783,492
1,519,931	Countrywide Alternative Loan Trust, Series 2006-J4-2A9	6.00%	07/25/2036	1,063,256
1,587,036	Countrywide Alternative Loan Trust, Series 2006-J6-A5	6.00%	09/25/2036	984,426
3,472,343	Countrywide Alternative Loan Trust, Series 2006-OA12-A1B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.80%	09/20/2046	3,333,020
4,477,873	Countrywide Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.80%	03/20/2047	3,625,071
11,845,258	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	6,715,766
10,627,145	Countrywide Alternative Loan Trust, Series 2007-12T1-A5	6.00%	06/25/2037	6,025,147
314,588	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	224,708
4,495,486	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	2,802,723
11,499,536	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	6,401,725
2,452	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1	4.50%	07/25/2022	739
1,200,011	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	963,720
52,979	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5	6.00%	12/25/2035	45,369
541,349	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	356,607
2,816,312	Credit Suisse Mortgage Capital Certificates, Series 2020-SPT1-A1	1.62% (b)(k)	04/25/2065	2,776,106
48,010,454	Credit Suisse Mortgage-Backed Trust, Series 2019-RP10-A1	2.94% (b)(c)	12/25/2059	47,389,813
8,831,228	CSMC Trust, Series 2009-8R-8A2	6.00% (b)(c)	03/26/2037	4,228,574
582,442	CSMC Trust, Series 2011-12R-3A5	2.12% (b)(c)	07/27/2036	569,811
7,824,149	CSMC Trust, Series 2020-RPL2-A12	3.42% (b)(c)	02/25/2060	7,665,650
5,681,888	CSMC Trust, Series 2020-RPL3-A1	2.69% (b)(c)	03/25/2060	5,524,420
623,934	CSMC Trust, Series 2021-JR1-A1	2.47% (b)(c)	09/27/2066	594,214
19,220,780	CSMC Trust, Series 2022-NQM1-A1	2.27% (b)(c)	11/25/2066	17,111,272
7,152,383	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	1.88%	12/25/2036	2,817,239
4,746,050	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	2.00%	12/25/2036	1,877,293

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
216,099	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA2-A1 (12 Month US Treasury Average + 0.77%, 0.77% Floor)	1.25%	04/25/2047	201,013
456,866	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (c)	10/25/2036	411,282
391,593	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (b)(c)	07/28/2037	335,288
6,094,726	GCAT Trust, Series 2020-3-A1	2.98% (b)(k)	09/25/2025	5,995,182
4,005,912	GCAT Trust, Series 2020-NQM2-A1	1.56% (b)(k)	04/25/2065	3,846,202
8,278,942	GCAT Trust, Series 2021-NQM4-A3	1.56% (b)(c)	08/25/2066	7,244,187
728,144	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (b)(c)	01/25/2059	726,802
5,562,454	GSAA Home Equity Trust, Series 2006-19-A3A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	2.10%	12/25/2036	2,479,831
338,944	GSR Mortgage Loan Trust, Series 2006-2F-3A4	6.00%	02/25/2036	187,050
2,470,287	Harborview Mortgage Loan Trust, Series 2006-1-2A1A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	2.08%	03/19/2036	2,354,817
855,381	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	2.16%	02/25/2037	761,576
760,949	IndyMac INDX Mortgage Loan Trust, Series 2006-AR5-2A1	3.14% (c)	05/25/2036	739,817
33,354,563	JP Morgan Alternative Loan Trust, Series 2005-S1-1A4	6.00%	12/25/2035	15,835,732
3,952,557	JP Morgan Alternative Loan Trust, Series 2007-S1-A2 (1 Month LIBOR USD + 0.68%, 0.68% Floor, 11.50% Cap)	2.30%	04/25/2047	3,967,009
11,867,880	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	06/25/2036	6,080,906
6,351,755	JP Morgan Resecuritization Trust, Series 2014-4-1C	0.00% (b)(c)	01/26/2036	2,221,837
720,349	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (b)(k)	05/25/2059	720,452
3,514,673	Legacy Mortgage Asset Trust, Series 2019-GS6-A1	3.00% (b)(k)	06/25/2059	3,512,181
19,228,277	Legacy Mortgage Asset Trust, Series 2020-GS3-A1	3.25% (b)(k)	05/25/2060	18,975,239
5,773,897	Legacy Mortgage Asset Trust, Series 2020-GS4-A1	3.25% (b)(k)	02/25/2060	5,655,258
2,183,752	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (b)(k)	01/25/2060	2,133,172
3,094,578	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (b)(k)	10/25/2066	3,005,100
14,333,557	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (b)(k)	07/25/2061	13,252,265
26,851,827	Legacy Mortgage Asset Trust, Series 2021-GS4-A1	1.65% (b)(k)	11/25/2060	25,017,251
198,083	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	120,506
9,923,689	Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	1.26%	08/25/2047	8,516,369
15,986,115	Lehman Mortgage Trust, Series 2007-4N-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86%	03/25/2047	15,005,383
10,000,000	LHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (b)(c)	09/25/2026	9,619,130
17,017,374	Long Beach Mortgage Loan Trust, Series 2006-11-2A2 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	1.72%	12/25/2036	7,003,551
10,093,222	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	2.00%	03/25/2046	4,379,001
76,435	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.16% (c)	04/25/2036	46,970
1,704,142	MASTR Adjustable Rate Mortgages Trust, Series 2006-OA2-4A1A (12 Month US Treasury Average + 0.85%, 0.85% Floor)	1.33%	12/25/2046	1,530,241
345,417	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A6	6.00%	03/25/2037	163,581
1,215,092	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	635,883
37,203,123	Merrill Lynch Mortgage Investors Trust, Series 2006-RM2-A1A (1 Month LIBOR USD + 0.37%, 0.37% Floor)	1.99%	05/25/2037	12,906,999

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,673,500	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2A (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.86%	02/25/2037	1,601,489
7,226,615	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	2.04%	02/25/2037	2,481,417
6,375,810	MFA Trust, Series 2021-NQM2-A3	1.47% (b)(c)	11/25/2064	5,771,759
238,082	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.47% (c)	02/25/2036	151,996
602,123	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (b)(c)	10/25/2060	582,674
18,744,369	New York Mortgage Trust, Series 2020-SP2-A1	2.94% (b)(c)	10/25/2060	18,212,211
25,000,000	New York Mortgage Trust, Series 2021-BPL1-A1	2.24% (b)(k)	05/25/2026	23,851,792
4,487,296	Nomura Resecuritization Trust, Series 2015-8R-4A4	1.70% (b)(c)	11/26/2047	3,767,111
525,152	OBX Trust, Series 2020-EXP2-A3	2.50% (b)(c)	05/25/2060	488,085
3,611,647	OBX Trust, Series 2021-NQM2-A3	1.56% (b)(c)	05/25/2061	3,151,865
7,140,990	OBX Trust, Series 2022-NQM1-A1	2.31% (b)(c)	11/25/2061	6,256,962
3,195,027	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (b)(k)	09/29/2060	3,038,871
4,004,949	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (b)(k)	06/29/2060	3,783,708
32,106,213	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (b)(k)	07/25/2051	28,993,445
27,428,199	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (b)(k)	02/25/2061	25,812,661
6,862,579	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (b)(k)	07/25/2051	6,438,746
7,456,386	Pretium Mortgage Credit Partners LLC, Series 2022-NPL2-A1	5.24% (b)(k)	04/25/2052	7,335,575
21,371,779	PRPM LLC, Series 2021-2-A1	2.12% (b)(c)	03/25/2026	20,450,369
8,778,855	PRPM LLC, Series 2021-4-A1	1.87% (b)(k)	04/25/2026	8,258,933
6,939,478	PRPM LLC, Series 2021-6-A1	1.79% (b)(k)	07/25/2026	6,500,175
13,402,996	PRPM LLC, Series 2021-7-A1	1.87% (b)(k)	08/25/2026	12,517,401
9,320,629	PRPM LLC, Series 2022-1-A1	3.72% (b)(k)	02/25/2027	8,987,795
714,239	RBSSP Resecuritization Trust, Series 2009-2-3A2 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	1.51% (b)	04/26/2035	649,858
569,254	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	489,301
1,499,697	Residential Accredit Loans, Inc., Series 2007-QS4-3A4	6.00%	03/25/2037	1,287,476
1,867,490	Residential Accredit Loans, Inc., Series 2007-QS4-3A9	6.00%	03/25/2037	1,603,115
1,257,888	Residential Accredit Loans, Inc., Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	06/25/2037	978,408
833,540	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	721,488
5,054,668	Residential Asset Securities Corporation, Series 2004-KS7-A2A (1 Month LIBOR USD + 0.58%, 0.58% Floor)	2.20%	08/25/2034	4,668,646
687,664	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	352,409
2,101,610	Residential Asset Securitization Trust, Series 2006-A6-1A4	6.00%	07/25/2036	726,218
4,710,201	Residential Funding Mortgage Securities Trust, Series 2007-S1-A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	01/25/2037	3,856,883
5,394,000	Residential Mortgage Loan Trust, Series 2019-2-M1	3.86% (b)(c)	05/25/2059	5,174,776
6,143,575	Securitized Asset Backed Receivables LLC Trust, Series 2006-WM3-A1 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	1.72%	10/25/2036	2,334,742
1,999,192	Soundview Home Loan Trust, Series 2007-OPT3-2A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.80%	08/25/2037	1,939,278
14,389,353	Specialty Underwriting & Residential Finance Trust, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	1.90%	09/25/2037	13,085,128
8,000,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (b)	04/25/2060	7,994,298
33,321,726	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (b)(c)	09/25/2066	30,412,976

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,612,753	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.04% (c)	12/25/2035	1,459,664
31,983,282	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% (b)(k)	03/25/2023	31,780,376
15,278,091	VCAT LLC, Series 2021-NPL1-A1	2.29% (b)(k)	12/26/2050	14,761,139
15,419,871	VCAT LLC, Series 2021-NPL4-A1	1.87% (b)(k)	08/25/2051	14,528,525
7,820,159	VCAT LLC, Series 2021-NPL5-A1	1.87% (b)(k)	08/25/2051	7,388,791
4,001,539	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (b)(c)	10/25/2048	3,925,070
3,725,125	Velocity Commercial Capital Loan Trust, Series 2020-1-M2	2.98% (b)(c)	02/25/2050	3,437,796
2,804,825	Velocity Commercial Capital Loan Trust, Series 2021-1-M2	2.26% (b)(c)	05/25/2051	2,424,735
1,986,015	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (b)(c)	08/25/2051	1,687,951
3,157,692	Verus Securitization Trust, Series 2020-4-A1	1.50% (b)(k)	05/25/2065	3,019,042
347,414	Verus Securitization Trust, Series 2020-4-A3	2.32% (b)(k)	05/25/2065	333,807
1,500,000	Verus Securitization Trust, Series 2020-INV1-A2	3.04% (b)(c)	03/25/2060	1,466,511
606,386	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (b)(k)	08/25/2050	605,642
17,150,246	Verus Securitization Trust, Series 2021-7-A1	1.83% (b)(c)	10/25/2066	15,484,233
3,194,602	Verus Securitization Trust, Series 2021-R1-A3	1.26% (b)(c)	10/25/2063	3,106,923
21,276,382	Verus Securitization Trust, Series 2022-3-A1	4.13% (b)(k)	02/25/2067	20,890,026
5,240,463	VOLT LLC, Series 2021-NP10-A1	1.99% (b)(k)	05/25/2051	4,999,394
8,355,422	VOLT LLC, Series 2021-NP11-A1	1.87% (b)(k)	08/25/2051	7,780,005
13,416,772	VOLT LLC, Series 2021-NPL1-A1	1.89% (b)(k)	02/27/2051	12,794,756
1,233,631	VOLT LLC, Series 2021-NPL2-A1	1.89% (b)(k)	02/27/2051	1,174,222
5,846,557	VOLT LLC, Series 2021-NPL5-A1	2.12% (b)(k)	03/27/2051	5,604,103
3,292,368	VOLT LLC, Series 2021-NPL6-A1	2.24% (b)(k)	04/25/2051	3,144,942
29,141,999	VOLT LLC, Series 2021-NPL8-A1	2.12% (b)(k)	04/25/2051	27,642,110
6,643,425	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE5-2A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.80%	10/25/2036	3,015,692
2,439,783	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE5-2A3 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	1.85%	10/25/2036	1,110,219
1,196,674	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-2CB3 (1 Month LIBOR USD + 0.41%, 0.41% Floor, 5.50% Cap)	2.03%	10/25/2035	1,129,723
3,478,899	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR4-A5	2.98% (c)	04/25/2035	3,328,469
82,404	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-1A5	6.00%	07/25/2036	67,530
3,268,735	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-2A1	2.83% (c)	09/25/2036	2,839,043
12,269,801	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR18-1A1	2.55% (c)	01/25/2037	11,162,791
1,788,201	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-2A3 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	1.79%	07/25/2047	1,184,745
629,482	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	574,872
2,509,757	Wells Fargo Mortgage Backed Securities Trust, Series 2007-15-A1	6.00%	11/25/2037	2,194,511
8,202,971	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR6-A2	2.65% (c)	10/25/2037	7,833,394
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,070,922,236)				985,758,535

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Corporate Bonds - 8.3%				
5,740,000	AbbVie, Inc.	2.30%	11/21/2022	5,729,789
2,340,000	AbbVie, Inc.	2.60%	11/21/2024	2,267,714
890,000	American Express Company	3.38%	05/03/2024	884,416
3,339,000	American Express Company (3 Month LIBOR USD + 0.65%)	2.20%	02/27/2023	3,341,646
3,310,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	2.33%	03/04/2025	3,281,116
3,415,000	American Honda Finance Corporation	0.75%	08/09/2024	3,214,459
3,400,000	Amgen, Inc.	3.63%	05/22/2024	3,396,219
4,065,000	Amgen, Inc.	3.13%	05/01/2025	3,988,720
11,590,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	2.00% (b)	05/24/2024	11,256,563
3,250,000	Atmos Energy Corporation	0.63%	03/09/2023	3,193,463
2,575,000	Avery Dennison Corporation	0.85%	08/15/2024	2,431,785
10,795,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	2.40%	03/05/2024	10,731,671
5,225,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	1.68%	04/22/2025	5,097,852
4,415,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.10%)	2.15%	04/25/2025	4,390,855
7,515,000	Boeing Company	4.51%	05/01/2023	7,535,655
3,480,000	Brighthouse Financial Global Funding	0.60% (b)	06/28/2023	3,370,386
7,465,000	Campbell Soup Company	3.95%	03/15/2025	7,453,275
1,507,000	Capital One Financial Corporation	3.20%	01/30/2023	1,508,171
6,020,000	Capital One Financial Corporation	3.90%	01/29/2024	6,015,206
8,787,000	Cardinal Health, Inc.	3.08%	06/15/2024	8,650,609
2,445,000	Cardinal Health, Inc.	3.50%	11/15/2024	2,421,983
7,960,000	Charles Schwab Corporation (Secured Overnight Financing Rate + 1.05%)	2.44%	03/03/2027	7,837,461
2,735,000	Cigna Corporation	0.61%	03/15/2024	2,606,334
5,572,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	2.60%	06/01/2024	5,536,693
2,550,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	2,369,654
7,420,000	Conagra Brands, Inc.	4.30%	05/01/2024	7,453,444
1,619,000	Dell International LLC	5.45%	06/15/2023	1,635,860
2,162,000	Dell International LLC	4.00%	07/15/2024	2,156,063
3,505,000	Dell International LLC	5.85%	07/15/2025	3,618,559
3,925,000	Dollar General Corporation	4.15%	11/01/2025	3,930,990
7,058,000	Dollar Tree, Inc.	4.00%	05/15/2025	7,020,317
2,160,000	Elevance Health, Inc.	3.30%	01/15/2023	2,163,414
9,145,000	Elevance Health, Inc.	3.50%	08/15/2024	9,119,503
5,695,000	Energy Transfer LP	5.88%	01/15/2024	5,810,679
749,000	Energy Transfer LP	4.50%	04/15/2024	749,844
757,000	Energy Transfer LP	4.05%	03/15/2025	746,341
7,350,000	Entergy Corporation	0.90%	09/15/2025	6,623,928
8,700,000	Equinix, Inc.	1.25%	07/15/2025	7,912,694
7,529,000	Expedia Group, Inc.	6.25% (b)	05/01/2025	7,763,626
7,728,000	Exxon Mobil Corporation	1.57%	04/15/2023	7,654,290
3,490,000	General Mills, Inc.	4.00%	04/17/2025	3,490,401

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,700,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	7,721,464
7,630,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	7,489,306
7,667,000	HCA, Inc.	5.00%	03/15/2024	7,708,340
6,483,000	Hyatt Hotels Corporation	1.30%	10/01/2023	6,280,992
4,920,000	Hyundai Capital America	2.85% (b)	11/01/2022	4,908,157
2,570,000	Hyundai Capital America	1.00% (b)	09/17/2024	2,387,656
6,790,000	JPMorgan Chase & Company	3.90%	07/15/2025	6,809,989
4,215,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.42%)	0.56%	02/16/2025	3,972,241
9,925,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	2.31%	04/26/2026	9,773,130
8,380,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	7,976,004
680,000	Kinder Morgan, Inc.	4.30%	06/01/2025	677,509
7,815,000	Magallanes, Inc.	3.79% (b)	03/15/2025	7,582,755
7,850,000	Marriott International, Inc.	3.60%	04/15/2024	7,782,384
7,470,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	7,491,057
2,195,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	2,122,033
2,975,000	McDonald's Corporation	3.35%	04/01/2023	2,985,974
1,435,000	McDonald's Corporation	3.38%	05/26/2025	1,423,229
3,215,000	McDonald's Corporation	1.45%	09/01/2025	2,994,497
8,196,000	Microchip Technology, Inc.	0.97%	02/15/2024	7,788,543
7,090,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	6,952,094
7,350,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	7,168,219
5,986,000	Mosaic Company	4.25%	11/15/2023	6,030,312
500,000	Mylan, Inc.	3.13% (b)	01/15/2023	497,077
2,200,000	NextEra Energy Capital Holdings, Inc.	4.20%	06/20/2024	2,211,955
2,180,000	Nissan Motor Acceptance Company LLC	1.13% (b)	09/16/2024	2,005,271
5,345,000	Northrop Grumman Corporation	3.25%	08/01/2023	5,349,330
1,103,000	Northrop Grumman Corporation	2.93%	01/15/2025	1,080,029
8,430,000	NVIDIA Corporation	0.58%	06/14/2024	8,010,568
5,475,000	Omnicom Group, Inc.	3.65%	11/01/2024	5,431,582
4,955,000	Pacific Gas and Electric Company	3.25%	02/16/2024	4,829,107
2,800,000	Pacific Gas and Electric Company	4.95%	06/08/2025	2,748,414
3,395,000	Parker-Hannifin Corporation	3.65%	06/15/2024	3,375,321
8,155,000	Penske Truck Leasing Company LP	2.70% (b)	11/01/2024	7,835,342
7,760,000	PepsiCo, Inc.	0.75%	05/01/2023	7,631,951
1,865,000	Phillips 66	3.85%	04/09/2025	1,855,203
2,270,000	Phillips 66	1.30%	02/15/2026	2,044,320
1,130,000	Pioneer Natural Resources Company	0.55%	05/15/2023	1,101,720
2,660,000	Pioneer Natural Resources Company	1.13%	01/15/2026	2,379,950
5,240,000	Public Service Enterprise Group, Inc.	0.84%	11/08/2023	5,029,538
7,707,000	Republic Services, Inc.	2.50%	08/15/2024	7,468,435
7,540,000	Royalty Pharma PLC	0.75%	09/02/2023	7,263,854
710,000	Royalty Pharma PLC	1.20%	09/02/2025	633,719
7,885,000	Schlumberger Holdings Corporation	3.75% (b)	05/01/2024	7,857,063
3,188,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	3,153,864

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,900,000	Simon Property Group LP	2.00%	09/13/2024	5,646,337
8,025,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	2.35%	04/01/2024	7,942,949
7,765,000	Southwest Airlines Company	4.75%	05/04/2023	7,829,886
2,720,000	Synchrony Financial	4.38%	03/19/2024	2,705,281
3,295,000	Synchrony Financial	4.25%	08/15/2024	3,278,132
7,805,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	7,567,001
8,215,000	Triton Container International Ltd.	0.80% (b)	08/01/2023	7,787,748
3,523,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	1.84%	06/09/2025	3,421,428
2,840,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	2,705,123
1,885,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	1,879,810
7,450,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	2.51%	05/15/2025	7,409,520
2,072,000	Viatis, Inc.	1.65%	06/22/2025	1,877,804
6,080,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.32%)	2.30%	04/25/2026	5,979,599
7,700,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	7,524,069
6,930,000	Welltower, Inc.	3.63%	03/15/2024	6,879,544
3,245,000	Williams Companies, Inc.	4.30%	03/04/2024	3,260,884
4,600,000	Williams Companies, Inc.	4.55%	06/24/2024	4,640,587
4,070,000	Workday, Inc.	3.50%	04/01/2027	3,895,441
8,450,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	7,961,867
Total US Corporate Bonds (Cost \$531,295,631)				512,374,156
US Government and Agency Mortgage Backed Obligations - 3.0%				
536,303	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08626	3.00%	02/01/2045	510,936
524,130	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08631	3.00%	03/01/2045	499,116
9,000,163	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SB8119	2.00%	09/01/2036	8,413,632
22,936,042	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.45% (c)(g)	03/25/2023	115,001
4,104,508	Federal Home Loan Mortgage Corporation Pass-Thru, Series K-F113-AS (Secured Overnight Financing Rate 30 Day Average + 0.23%, 0.23% Floor)	0.95%	05/25/2028	4,080,800
323,667	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap)	4.96% (g)(h)	02/15/2038	41,888
797,500	Federal Home Loan Mortgage Corporation REMICS, Series 4060-QA	1.50%	09/15/2026	795,627
723,920	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	708,946
10,383,102	Federal Home Loan Mortgage Corporation REMICS, Series 4954-LB	2.50%	02/25/2050	9,808,608
6,800,068	Federal Home Loan Mortgage Corporation REMICS, Series 5105-NH	2.00%	02/25/2037	6,341,667
1,319,487	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.93% (b)	01/25/2051	1,229,910
693,456	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	659,757
1,719,955	Federal National Mortgage Association Pass-Thru, Pool CB0302	1.50%	05/01/2036	1,567,479
209,175	Federal National Mortgage Association Pass-Thru, Pool MA1200	3.00%	10/01/2032	204,097
859,867	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	797,012

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
15,263,839	Federal National Mortgage Association Pass-Thru, Pool MA4176	2.00%	11/01/2040	13,655,410
1,878,819	Federal National Mortgage Association, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.40% Cap)	1.88%	11/01/2042	1,914,613
3,034,361	Federal National Mortgage Association, Pool AP7870 (12 Month LIBOR USD + 1.70%, 1.70% Floor, 7.55% Cap)	1.95%	07/01/2042	3,114,137
949,331	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.56%, 1.56% Floor, 7.00% Cap)	2.28%	05/01/2045	968,471
4,594,913	Federal National Mortgage Association, Pool BM4513 (12 Month LIBOR USD + 1.67%, 1.67% Floor, 7.69% Cap)	2.41%	05/01/2044	4,677,317
725,007	Federal National Mortgage Association, Series 2012-32-DA	2.00%	11/25/2026	717,108
133,708	Federal National Mortgage Association, Series 2013-40-KP	3.50%	04/25/2042	134,021
1,578,414	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	1,504,363
8,025,832	Federal National Mortgage Association, Series 2019-25-SB (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.43% (g)(h)	06/25/2049	1,107,289
5,965,110	Federal National Mortgage Association, Series 2020-39-MH	3.00%	06/25/2040	5,657,124
19,888,665	Federal National Mortgage Association, Series 2020-45-JL	3.00%	07/25/2040	18,857,848
22,924,655	Federal National Mortgage Association, Series 2020-M49-1A1	1.30% (c)	11/25/2030	20,874,336
5,313,636	Federal National Mortgage Association, Series 2021-21-HG	2.00%	11/25/2047	4,993,694
9,858,221	Federal National Mortgage Association, Series 2021-29-CG	1.25%	05/25/2041	8,897,225
10,026,382	Federal National Mortgage Association, Series 2021-M20-A1	1.90% (c)	10/25/2031	9,272,755
12,986,065	Federal National Mortgage Association, Series 2022-M11-A1	3.05% (c)	10/25/2027	12,924,479
9,000,000	Federal National Mortgage Association, Series 2022-M15-A1	2.08%	11/25/2031	8,532,699
32,274,707	Federal National Mortgage Association, Series 2022-M5-A1	2.47% (c)	01/01/2034	30,498,775
409,171	Government National Mortgage Association, Series 2016-136-UD	3.00%	04/20/2045	406,414
36,028	Government National Mortgage Association, Series 2017-4-NC	3.00%	10/20/2045	35,858
Total US Government and Agency Mortgage Backed Obligations (Cost \$199,717,983)				184,518,412
US Government and Agency Obligations - 21.0%				
226,300,000	United States Treasury Notes	0.13% (l)	04/30/2023	221,217,316
105,200,000	United States Treasury Notes	0.75% (l)	12/31/2023	101,787,164
148,700,000	United States Treasury Notes	1.50% (l)	02/29/2024	145,209,036
234,500,000	United States Treasury Notes	2.50% (l)	04/30/2024	232,489,345
267,900,000	United States Treasury Notes	2.50% (l)	05/31/2024	265,503,551
240,500,000	United States Treasury Notes	2.63% (l)	04/15/2025	237,916,503
86,300,000	United States Treasury Notes	2.75% (l)	05/15/2025	85,646,008
Total US Government and Agency Obligations (Cost \$1,300,442,837)				1,289,768,923
Common Stocks - 0.0%				
58,790	Foresight Equity (e)(i)			1,159,929
39,482	McDermott International Ltd. (i)			21,715
Total Common Stocks (Cost \$989,313)				1,181,644
Warrants - 0.0%				
29,232	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (e)(i)			—
Total Warrants (Cost \$—)				—
Short Term Investments - 3.6%				
25,441,284	First American Government Obligations Fund - Class U	1.31% (j)		25,441,284
25,441,284	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (j)		25,441,284

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
25,441,284	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (j)		25,441,284
150,600,000	United States Treasury Bills	0.00% (l)	04/20/2023	147,497,405
Total Short Term Investments (Cost \$224,625,633)				<u>223,821,257</u>
Total Investments - 117.5% (Cost \$7,597,259,767)				7,215,534,382
Liabilities in Excess of Other Assets - (17.5)%				<u>(1,076,662,006)</u>
NET ASSETS - 100.0%				<u><u>\$ 6,138,872,376</u></u>

- (a) Perpetual maturity. The date disclosed is the next call date of the security.
 - (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) 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) Interest only security
 - (h) 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.
 - (i) Non-income producing security
 - (j) Seven-day yield as of period end
 - (k) 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.
 - (l) All or a portion of this security has been pledged as collateral.
- 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:

Collateralized Loan Obligations	21.6%
US Government and Agency Obligations	21.0%
Non-Agency Residential Collateralized Mortgage Obligations	16.0%
Non-Agency Commercial Mortgage Backed Obligations	15.6%
Bank Loans	10.0%
Asset Backed Obligations	8.5%
Foreign Corporate Bonds	8.5%
US Corporate Bonds	8.3%
Short Term Investments	3.6%
US Government and Agency Mortgage Backed Obligations	3.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.4%
Common Stocks	0.0% (m)
Warrants	0.0% (m)
Other Assets and Liabilities	(17.5)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	21.6%
US Government and Agency Obligations	21.0%
Non-Agency Residential Collateralized Mortgage Obligations	16.0%
Non-Agency Commercial Mortgage Backed Obligations	15.6%
Asset Backed Obligations	8.5%
Banking	5.7%
Short Term Investments	3.6%
US Government and Agency Mortgage Backed Obligations	3.0%
Utilities	2.2%
Healthcare	1.9%
Energy	1.7%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.4%
Pharmaceuticals	1.3%
Business Equipment and Services	1.3%
Electronics/Electric	1.3%
Media	1.0%
Telecommunications	1.0%
Food Products	1.0%
Food Service	0.9%
Transportation	0.8%
Chemicals/Plastics	0.7%
Hotels/Motels/Inns and Casinos	0.6%
Automotive	0.6%
Aerospace & Defense	0.6%
Technology	0.6%
Retailers (other than Food/Drug)	0.5%
Leisure	0.5%
Containers and Glass Products	0.4%
Insurance	0.4%
Finance	0.3%
Real Estate	0.2%
Environmental Control	0.2%
Mining	0.2%
Industrial Equipment	0.2%
Building and Development (including Steel/Metals)	0.2%
Financial Intermediaries	0.1%
Beverage and Tobacco	0.1%
Chemical Products	0.1%
Commercial Services	0.1%
Diversified Manufacturing	0.1%
Construction	0.0% (m)
Food/Drug Retailers	0.0% (m)
Consumer Products	0.0% (m)
Other Assets and Liabilities	(17.5)%
	<u>100.0%</u>

(m) Represents less than 0.05% of net assets

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	08/01/2023	85,000,000	\$ 285,145
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	07/27/2023	85,000,000	(776,519)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	05/31/2023	65,000,000	(2,740,665)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	06/15/2023	80,000,000	(3,300,384)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/15/2022	25,000,000	(4,525,124)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	06/13/2023	80,000,000	(5,414,506)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	07/19/2023	70,000,000	(6,131,481)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	06/01/2023	60,000,000	(6,895,930)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	07/06/2023	100,000,000	(7,554,739)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	07/25/2023	90,000,000	(8,672,698)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	10/06/2022	50,000,000	(8,890,099)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	07/11/2023	95,000,000	(9,170,620)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	04/11/2023	75,000,000	(10,164,081)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	06/08/2023	95,000,000	(10,345,242)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	06/06/2023	95,000,000	(11,452,977)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/29/2022	75,000,000	(11,466,723)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	03/14/2023	75,000,000	(11,555,975)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	05/30/2023	95,000,000	(12,600,942)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	07/20/2022	100,000,000	(12,679,398)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/19/2022	75,000,000	(12,819,067)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	07/06/2022	100,000,000	(13,002,616)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	02/21/2023	100,000,000	(13,628,361)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	12/21/2022	100,000,000	(13,679,682)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/23/2023	90,000,000	(13,755,593)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	08/18/2022	100,000,000	(13,874,083)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	07/14/2022	125,000,000	(13,887,789)

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	07/28/2022	125,000,000	\$ (14,138,345)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	05/24/2023	80,000,000	(14,155,777)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/17/2022	100,000,000	(14,243,638)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	04/26/2023	80,000,000	(14,295,586)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	02/28/2023	100,000,000	(14,490,324)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	07/27/2022	100,000,000	(14,622,647)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	08/11/2022	100,000,000	(14,625,274)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	11/08/2022	100,000,000	(14,690,189)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/25/2022	100,000,000	(14,763,101)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/22/2022	100,000,000	(14,799,553)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	08/25/2022	100,000,000	(14,819,493)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	08/23/2022	100,000,000	(14,856,418)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	08/09/2022	100,000,000	(14,912,138)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	10/20/2022	100,000,000	(14,918,692)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	11/16/2022	100,000,000	(14,919,884)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/10/2022	100,000,000	(14,920,132)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/16/2023	95,000,000	(15,044,088)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/26/2023	75,000,000	(15,057,143)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	11/02/2022	100,000,000	(15,078,113)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	10/18/2022	100,000,000	(15,102,359)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	08/04/2022	100,000,000	(15,143,852)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	05/04/2023	90,000,000	(15,381,849)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	09/06/2022	100,000,000	(15,518,966)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	10/27/2022	100,000,000	(15,667,166)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/31/2022	100,000,000	(15,691,986)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/24/2022	100,000,000	(15,704,129)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	09/13/2022	100,000,000	(15,725,225)

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/01/2022	100,000,000	\$ (15,864,952)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/18/2023	100,000,000	(16,480,011)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/11/2022	100,000,000	(16,514,928)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/29/2022	100,000,000	(16,599,936)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	09/20/2022	100,000,000	(16,888,793)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/15/2022	100,000,000	(16,916,233)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	09/14/2022	100,000,000	(16,994,571)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	10/19/2022	100,000,000	(17,025,814)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/30/2022	100,000,000	(17,044,483)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	12/27/2022	100,000,000	(17,186,679)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/22/2022	100,000,000	(17,354,868)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/20/2022	100,000,000	(17,517,452)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/15/2022	100,000,000	(17,802,673)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	09/08/2022	100,000,000	(17,804,360)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	11/01/2022	100,000,000	(17,877,321)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/10/2023	100,000,000	(17,909,765)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	12/28/2022	100,000,000	(18,053,124)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	11/22/2022	100,000,000	(18,231,587)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	12/06/2022	100,000,000	(18,271,812)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	12/14/2022	100,000,000	(18,332,364)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	01/11/2023	100,000,000	(18,496,914)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/13/2022	100,000,000	(18,541,237)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/17/2023	100,000,000	(18,855,386)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	02/07/2023	100,000,000	(18,999,148)
							<u><u>\$(1,063,550,627)</u></u>

⁽¹⁾ Shiller Barclays CAPE® US Sector II ER 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, 2022, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E>.

DoubleLine Flexible Income Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 6.9%				
5,000,000	Affirm Asset Securitization Trust, Series 2021-B-D	2.54% (b)	08/17/2026	4,564,458
650,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-E	4.13% (b)	03/20/2028	596,038
513,000	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-C	3.77% (b)	03/15/2027	483,351
1,915,313	CAL Funding Ltd., Series 2020-1A-A	2.22% (b)	09/25/2045	1,730,302
1,276,875	CAL Funding Ltd., Series 2020-1A-B	3.50% (b)	09/25/2045	1,176,749
2,468,915	Castlelake Aircraft Securitization Trust, Series 2018-1-B	5.30% (b)	06/15/2043	2,108,014
2,865,911	Castlelake Aircraft Structured Trust, Series 2019-1A-C	6.90% (b)(e)	04/15/2039	1,965,267
1,329,801	Diamond Resorts Owner Trust, Series 2021-1A-D	3.83% (b)	11/21/2033	1,261,936
6,250,000	ExteNet LLC, Series 2019-1A-C	5.22% (b)	07/26/2049	5,950,332
1,689,886	GAIA Aviation Ltd., Series 2019-1-C	7.00% (b)(e)(n)	12/15/2044	1,164,215
2,099,329	Horizon Aircraft Finance Ltd., Series 2019-1-C	6.90% (b)(e)	07/15/2039	1,395,038
3,597,308	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (b)	02/15/2050	3,437,399
1,225,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (b)	07/30/2047	1,203,823
1,134,247	JOL Air Ltd., Series 2019-1-B	4.95% (b)	04/15/2044	989,707
1,255,400	Loanpal Solar Loan Ltd., Series 2021-1GS-C	3.50% (b)	01/20/2048	1,052,677
3,464,847	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-C	5.68% (b)(e)	10/15/2046	3,045,548
1,895,408	Mosaic Solar Loan Trust, Series 2018-1A-C	0.00% (b)(c)	06/22/2043	1,766,274
260,033	Mosaic Solar Loan Trust, Series 2020-1A-C	4.47% (b)	04/20/2046	259,943
1,386,000	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (b)	04/30/2051	1,209,227
5,499,701	Pagaya AI Debt Selection Trust, Series 2021-3-C	3.27% (b)	05/15/2029	5,112,895
1,350,000	Pagaya AI Debt Selection Trust, Series 2021-5-CERT	0.00% (b)(e)(m)	08/15/2029	1,985,001
4,751,531	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	4,416,348
267,469	SoFi Consumer Loan Program Trust, Series 2019-3-C	3.35% (b)	05/25/2028	267,078
92,000	SoFi Professional Loan Program Trust, Series 2018-C-R1	0.00% (b)(e)(m)	01/25/2048	1,550,400
2,501,934	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (b)	09/20/2045	2,268,635
2,086,129	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (b)	09/20/2045	1,920,076
1,750,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (b)	07/20/2031	1,605,080
4,836,000	US Auto Funding LLC, Series 2019-1A-D	8.06% (b)	11/15/2025	4,851,788
4,650,697	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (b)	04/30/2048	4,441,629
9,472,161	WAVE LLC, Series 2019-1-C	6.41% (b)(e)	09/15/2044	6,506,664
1,156,581	Willis Engine Structured Trust, Series 2018-A-A	4.75% (b)(n)	09/15/2043	974,511
3,007,157	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (b)	10/15/2038	2,631,515
Total Asset Backed Obligations (Cost \$83,142,548)				73,891,918
Bank Loans - 9.9%				
294,724	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	11/19/2026	282,198
225,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.81%	04/20/2028	215,236
565,028	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	5.32%	02/27/2025	535,223
507,051	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	02/16/2027	466,994

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
189,050	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	5.92%	02/16/2027	178,968
115,104	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	6.05%	02/16/2028	108,870
699,713	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/23/2027	643,155
74,437	Aegion Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	6.27%	05/17/2028	68,296
376,296	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.81%	01/05/2026	362,185
655,000	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	4.84%	07/31/2028	598,506
235,000	Air Canada, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	08/11/2028	216,787
315,440	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	04/22/2024	281,136
706,063	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	02/04/2028	673,294
	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan			
257,530	(3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.52%	10/08/2027	245,539
2,601	(1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.75%	10/08/2027	2,480
398,065	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	05/09/2025	377,664
501,833	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	05/12/2028	461,059
368,141	Almonde, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.74%	06/13/2024	332,880
60,000	Almonde, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 1.00% Floor)	8.49%	06/16/2025	52,029
688,050	Alpha 3 B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	03/17/2028	659,093
343,011	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	08/17/2028	327,147
208,920	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.20%	04/22/2026	176,694
463,203	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	02/01/2027	442,361
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
61,100	(3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.60%	02/15/2029	58,351
68,900	(6 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	4.78%	02/15/2029	65,800
151,900	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.40%	01/29/2027	134,431
73,853	American Airlines, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.00%)	2.84%	12/15/2023	71,657
224,438	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	10/20/2028	212,767
249,650	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	5.38%	03/03/2028	215,116
361,210	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.92%	02/22/2028	342,348

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
115,000	Apex Tool Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	6.53%	02/08/2029	101,631
443,535	Applied Systems, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.00%, 0.50% Floor)	6.75%	09/19/2024	426,809
315,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.50%, 0.75% Floor)	7.75%	09/19/2025	305,747
163,763	APX Group, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.50%, 0.50% Floor)	7.25%	07/10/2028	155,101
779,372	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/06/2027	713,125
144,885	Arctic Glacier U.S.A., Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	03/20/2024	127,926
209,252	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.50%	03/06/2025	166,736
58,480	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	03/06/2025	46,538
746,250	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/11/2028	691,214
120,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	6.81%	12/10/2029	110,400
692,612	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	02/12/2027	650,622
144,638	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	5.03%	02/12/2027	135,236
355,456	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	6.31%	10/25/2028	310,727
146,129	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	12/23/2026	132,887
341,183	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	07/30/2027	309,623
50,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	6.92%	01/31/2028	42,937
525,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	6.92%	01/19/2029	448,612
470,290	Athenahealth Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	5.01%	02/15/2029	434,433
351,450	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.62%	05/08/2028	291,703
223	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.76%	11/21/2024	223
132,734	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.92%	11/08/2027	127,964
147,992	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.57%	12/15/2027	112,844
154,802	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.35%	07/17/2028	137,193
430,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	7.94%	12/10/2029	384,850
695,381	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.74%	07/24/2026	652,962
431,852	Bally's Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.37%	10/02/2028	402,230

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
430,000	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	4.55%	05/10/2027	401,835
198,966	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	5.03%	11/02/2026	190,262
54,863	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.63%, 0.50% Floor)	6.25%	06/11/2026	51,708
339,089	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	5.05%	06/16/2025	321,430
757,350	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.00%	06/05/2028	713,802
289,969	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	10/02/2025	270,881
	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan			
1,981	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.50%	06/21/2024	1,724
39,627	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	34,482
156,529	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.43%	06/21/2024	136,205
246,986	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.77%	06/28/2024	110,437
696,165	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	08/01/2025	660,090
60,000	Brown Group Holding LLC	5.44% (d)	06/09/2029	57,725
648,817	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	06/07/2028	616,986
128,050	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.57%	11/30/2027	121,488
771,102	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	07/21/2025	745,173
48,625	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	08/12/2026	46,255
335,078	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	10/30/2026	317,906
73,875	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.67%	10/30/2026	69,843
83,300	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.88%	06/30/2025	77,761
592,025	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)	6.13%	10/18/2028	532,822
646,538	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	01/29/2027	571,378
518,693	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	4.58%	10/22/2026	497,103
575,351	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/14/2026	520,692
235,000	Central Parent, Inc.	1.69% (d)	06/09/2029	222,781
369,758	Change Healthcare Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.56%	03/01/2024	360,840
258,670	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.81%	02/01/2027	247,261
197,500	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	12/01/2027	186,514
357,300	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.75%	09/29/2028	338,899

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
94,064	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	4.88%	11/22/2028	89,631
753,360	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	04/30/2026	705,333
115,441	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.74%	08/21/2026	99,770
256,916	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	5.00%	09/18/2024	237,740
495,000	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.88%	04/13/2029	464,062
349,012	CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	12/17/2026	322,560
775,410	CNT Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.69%	11/08/2027	738,012
23,409	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	5.06%	05/15/2028	22,443
418,950	Compass Power Generation, LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.89%	04/16/2029	402,192
138,950	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.00%	05/17/2028	116,949
87,975	Connect Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.17%	12/11/2026	81,212
137,550	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	05/13/2027	130,759
391,112	Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)	5.01%	02/10/2028	350,045
689,788	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.19%	06/02/2028	578,042
397,119	Cornerstone Building Brands, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.57%	04/12/2028	331,347
463,838	Cornerstone Building Brands, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	10/16/2028	416,294
540,667	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	11/23/2027	477,139
102,936	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	03/17/2025	97,339
360,100	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.64%	05/01/2024	340,714
699,133	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	10/16/2026	670,168
260,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	8.06%	02/19/2029	243,100
436,444	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	5.28%	04/09/2027	409,849
649,604	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.84%	12/01/2027	589,925
75,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor)	9.34%	12/01/2028	65,625
55,860	DexKo Global, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.76%	10/04/2028	51,601

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
293,265	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.76%	10/04/2028	270,904
629,967	DG Investment Intermediate Holdings, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	03/31/2028	590,399
45,000	DG Investment Intermediate Holdings, Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	8.42%	03/19/2029	43,650
621,875	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.99%	09/29/2028	576,789
121,957	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	4.43%	08/24/2026	29,676
491,022	DIRECTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	6.67%	08/02/2027	453,481
142,416	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	04/06/2026	131,734
76,568	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	04/06/2026	70,825
492,525	EAB Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.74%	08/16/2028	464,697
279,300	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	11/23/2028	261,564
251,241	Edgewater Generation, LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	12/12/2025	215,157
109,090	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	6.50%	03/31/2026	103,635
185,802	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.01%	02/06/2025	175,118
213,388	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	6.39%	07/28/2028	200,585
147,105	Element Materials Technology Group, Inc.	5.94% (d)	04/12/2029	141,543
133,892	Endo Luxembourg Finance Company SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	6.69%	03/27/2028	102,871
374,255	Endurance International Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.62%	02/10/2028	337,453
172,813	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.88%	12/22/2027	164,497
305,145	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	10/10/2025	103,825
19,748	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.17%	02/04/2027	18,296
133,988	Everi Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.75%	08/03/2028	128,816
683,759	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	4.23%	05/01/2026	656,494
204,888	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	12/02/2024	196,692
133,759	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	4.08%	12/15/2027	129,412
334,163	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.53%	01/29/2029	309,102
298,535	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.06%	03/31/2025	283,394
294,263	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.67%	12/18/2028	273,664

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
187,311	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	01/29/2027	180,186
75,387	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.98%	07/21/2028	67,518
203,208	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.98%	07/21/2028	181,998
108,051	Foresight Energy, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 8.00%, 1.50% Floor)	10.25% (e)	06/30/2027	107,165
286,866	Freeport LNG Investments, LLLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.56%	12/21/2028	249,574
455,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.90%	10/30/2026	423,150
225,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	5.75%	02/01/2029	207,562
248,823	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	6.13%	02/19/2026	241,234
161,336	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	6.75%	09/29/2028	156,966
148,842	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	5.92%	03/14/2025	138,874
231,475	Global Medical Response, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	215,923
519,750	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.99%	04/28/2028	493,243
362,066	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	10/10/2025	332,196
385,570	Grab Holdings, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	353,761
460,409	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.67%	08/04/2027	433,073
468,640	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	6.31%	09/30/2026	443,744
601,856	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.56%	01/02/2026	581,543
325,069	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	03/06/2028	297,356
453,791	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	5.67%	12/01/2027	435,186
68,923	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.75% Floor)	6.04%	06/16/2028	63,582
327,525	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.80%	10/12/2028	299,685
	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.75%, 1.00% Floor)			
61,036	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	7.87%	08/25/2026	45,587
35,847	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	8.42%	08/25/2026	26,773
270,875	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	10/19/2027	240,849
282,150	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	05/29/2028	269,366
693,000	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.64%	04/30/2025	650,380

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
368,714	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	5.95%	03/13/2028	339,955
583,250	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	5.35%	05/23/2025	525,896
248,125	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	5.10%	04/21/2028	231,997
183,150	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	3.38%	03/15/2028	177,370
685,000	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	4.84%	02/26/2029	592,206
338,357	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	07/01/2024	327,407
128,959	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.92%	07/07/2025	127,024
193,691	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	187,625
135,769	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	05/01/2026	126,492
74,813	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	4.17%	11/06/2028	71,400
489,513	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	4.92%	02/01/2029	450,264
430,650	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	7.00%	03/31/2028	398,487
187,150	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	4.24%	12/15/2027	176,155
588,109	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	01/02/2026	564,767
372,677	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.85%	12/01/2027	322,056
445,500	Jazz Pharmaceuticals, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	05/05/2028	426,147
392,038	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.96%	07/07/2028	277,367
519,011	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.38%	03/24/2026	489,168
312,800	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	5.03%	12/11/2026	282,067
124,375	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	09/22/2028	117,768
209,475	Kraton Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	5.11%	03/15/2029	200,049
517,717	Kronos Acquisition Holdings Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	5.42%	12/22/2026	472,158
525,205	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	12/17/2027	433,050
691,250	Leslie's Poolmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.50%, 0.50% Floor)	3.02%	03/09/2028	659,425
103,335	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.92%	03/24/2025	100,171
184,674	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.35%	08/31/2027	142,661

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
265,483	Lucid Energy Group Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.87%	11/22/2028	262,781
522,321	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.31%	03/15/2027	481,677
398,400	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.17%	06/30/2027	369,303
727,650	Madison IAQ LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	4.52%	06/21/2028	664,737
58,639	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	3.85%	10/19/2027	55,853
754,113	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	5.63%	05/04/2028	699,439
400,000	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	5.15%	03/01/2029	365,334
688,025	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	5.92%	08/31/2026	624,383
658,350	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	10/23/2028	612,575
298,807	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	4.75%	03/02/2026	286,388
98,875	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	07/21/2028	92,283
135,910	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	6.50%	04/14/2028	112,880
700,226	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	6.25%	10/01/2027	664,123
150,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	7.31%	06/21/2027	148,575
576,167	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.38%	03/27/2026	546,877
332,488	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	5.63%	10/20/2028	315,655
532,064	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	05/14/2026	504,463
583,075	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	5.35%	10/16/2028	532,785
55,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%, 0.50% Floor)	8.10%	10/15/2029	51,932
353,225	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.69%	08/28/2028	335,122
110,397	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	10/19/2026	106,450
518,286	Natgasoline LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.19%	11/14/2025	496,259
58,764	National Intergovernmental Purchasing Alliance Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.75%	05/23/2025	56,046
116,700	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	3.74%	08/28/2026	113,588
198,458	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	10/20/2025	185,486
809,203	Numericable US LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.41%	08/14/2026	741,683

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
268,650	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.06%	11/09/2028	251,020
760,838	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.88%	11/16/2027	722,796
414,221	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	4.63%	06/02/2028	399,767
258,700	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.71%	10/05/2028	246,844
81,481	Osmosis Buyer Limited, Senior Secured First Lien	5.49% (d)	07/30/2028	74,284
96,500	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	10/24/2025	90,589
775,683	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.00%	11/30/2027	735,444
577,782	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.44%	03/06/2028	530,840
265,321	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.99%	10/28/2027	251,060
202,949	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.22%	12/28/2027	167,433
433,291	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	6.00%	03/31/2027	403,502
101,130	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	05/29/2026	97,141
646,750	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	5.92%	12/15/2028	585,981
	Pediatric Associates Holding Company LLC, Senior Secured First Lien Delayed-Draw Term Loan			
15,849	(6 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/29/2028	14,858
6,792	(1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/29/2028	6,368
298,856	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	5.08%	12/29/2028	280,178
125,000	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	4.28%	05/03/2029	120,235
767,027	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	02/01/2028	722,374
175,000	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	3.65%	04/20/2029	169,094
424,625	Petco Health and Wellness Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	5.50%	03/03/2028	401,336
208,425	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	196,805
292,377	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	02/14/2025	276,539
338,100	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.69%	06/23/2025	319,885
701,125	Phoenix Guarantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.14%	03/05/2026	659,934
513,713	Phoenix Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.31%	11/15/2028	483,789
522,096	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.81%	03/03/2025	396,793
454,796	Playa Resorts Holding BV, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.42%	04/29/2024	430,871

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
540,000	PMHC, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	5.29%	04/23/2029	473,626
464,366	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.67%	03/31/2028	433,253
93,813	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.94%	12/29/2027	88,965
389,772	Polar US Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.00%	10/15/2025	357,616
773,976	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.06%	06/02/2028	717,449
74,250	PQ Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.74%	06/09/2028	71,118
48,258	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	4.56%	07/03/2028	46,747
150,500	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.42%	03/11/2026	141,269
268,125	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	07/31/2026	254,216
	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan			
149,250	(1 Month LIBOR USD + 4.00%, 0.50% Floor)	5.12%	10/02/2028	135,166
149,250	(1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.97%	10/02/2028	135,165
	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan			
32,500	(3 Month LIBOR USD + 6.75%, 0.50% Floor)	7.72%	09/21/2029	28,844
32,500	(1 Month LIBOR USD + 6.75%, 0.50% Floor)	7.87%	09/21/2029	28,843
657,505	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.67%	01/29/2025	613,673
696,500	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.82%	08/31/2028	649,114
210,399	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	02/12/2027	190,411
580,000	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	06/11/2028	548,535
445,500	Rackspace Technology Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	4.16%	02/15/2028	407,354
665,430	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.92%	09/25/2026	620,391
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
143,386	(1 Month LIBOR USD + 4.25%)	4.33%	07/09/2025	129,298
199,716	(1 Month LIBOR USD + 4.25%)	5.89%	07/09/2025	180,094
168,991	(1 Month LIBOR USD + 4.25%)	5.85%	07/09/2025	152,388
699,713	RadNet Management, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.62%	04/24/2028	666,770
694,750	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.06%	04/24/2028	644,089
136,822	Redstone Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.93%	04/27/2028	118,579
308,046	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.81%	11/14/2025	288,288
336,593	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	05/30/2025	319,763

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
115,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	8.67%	05/29/2026	107,477
123,438	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.94%	02/17/2028	111,518
25,601	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	6,528
124,162	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	02/04/2027	119,675
101,199	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	02/22/2024	96,186
95,410	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/17/2027	89,507
152,090	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	5.17%	12/17/2027	142,680
336,600	Savage Enterprises LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.90%	09/15/2028	321,665
220,000	Scientific Games Holdings LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	4.18%	04/04/2029	204,279
235,000	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	4.36%	04/16/2029	223,788
280,922	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	6.75%	11/01/2024	257,220
238,685	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.92%	12/31/2025	224,781
454,148	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	09/03/2026	433,143
266,147	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.17%	09/30/2026	243,525
203,575	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.42%	04/17/2026	196,287
144,400	Skillsoft Finance, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.19%	07/14/2028	134,942
145,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.81%	10/20/2027	144,456
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
85,848	(1 Month LIBOR USD + 2.50%)	4.17%	01/23/2025	80,697
220,753	(3 Month LIBOR USD + 2.50%)	4.17%	01/23/2025	207,508
413,724	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.50%	10/07/2027	387,092
710,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.42%	12/11/2026	677,162
473,249	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	06/27/2025	427,107
765,185	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/05/2027	729,474
335,750	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	5.61%	03/06/2028	310,065
694,750	SRS Distribution, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	06/02/2028	643,338
242,642	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	6.29%	04/16/2026	212,143

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
161,105	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	3.26%	07/21/2026	153,683
463,138	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.00%	10/01/2026	430,220
416,504	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.17%	03/05/2027	392,555
324,895	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.94%	08/07/2028	280,222
778,050	SWF Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	5.60%	10/06/2028	642,541
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
76,268	(3 Month LIBOR USD + 3.00%)	5.25%	05/29/2026	71,692
79,446	(3 Month LIBOR USD + 3.00%)	4.57%	05/29/2026	74,680
162,071	(3 Month LIBOR USD + 3.00%)	4.24%	05/29/2026	152,346
179,982	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.42%	02/06/2024	160,836
148,500	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.92%	04/06/2028	139,219
145,676	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.42%	12/07/2026	102,520
208,950	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	4.53%	08/31/2028	198,502
3,348	TGP Holdings LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.92%	06/29/2028	2,854
101,571	TGP Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.31%	06/29/2028	86,577
457,837	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.87%	02/06/2026	433,228
94,763	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	4.75%	01/18/2029	88,840
315,069	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.17%	04/07/2028	292,423
225,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	8.42%	07/20/2026	207,281
9,448	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.39%	07/14/2028	8,869
493,046	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	4.39%	07/14/2028	462,847
35,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	8.31%	03/03/2028	34,536
461,513	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	06/01/2028	415,977
283,476	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	5.88%	03/28/2025	260,857
402,879	TK Elevator Midco GMBH, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	07/30/2027	378,456
253,754	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	3.92%	12/01/2028	242,547
163,825	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	01/25/2024	146,931
206,394	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.51%	02/28/2025	204,717

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
39,402	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	6.01%	05/29/2026	30,770
	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan		09/27/2024	
4,182	(3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.38%	09/27/2024	4,000
204,896	(6 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.95%	09/27/2024	196,018
752,885	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	03/03/2028	702,939
6,587	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	6.25%	09/15/2028	6,199
73,883	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	6.25%	09/15/2028	69,524
650,016	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	5.75%	03/31/2028	577,819
281,306	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.69%	05/01/2025	271,667
695,014	Uber Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.07%	04/04/2025	669,570
362,652	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	04/29/2026	338,898
75,860	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	05/04/2026	71,897
924,764	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.21%	05/04/2026	868,849
95,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.50% Floor)	6.21%	05/03/2027	88,397
104,605	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.42%	08/27/2025	101,956
732,848	United Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	5.39%	04/21/2028	684,301
294,849	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.89%	10/22/2025	284,898
78,000	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.67%	07/01/2026	76,775
75,000	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	6.25%	06/25/2029	71,687
578,638	US Foods, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	3.57%	09/14/2026	546,888
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan			
293,361	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.74%	10/28/2024	278,876
320,365	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	10/28/2024	304,547
465,134	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.67%	08/27/2025	446,529
203,463	Viad Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.50% Floor)	6.67%	07/31/2028	192,272
248,125	Victoria's Secret Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.54%	08/02/2028	237,580
140,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.57%	01/31/2029	134,500
396,500	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.06%	02/26/2027	374,197

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,218	VT Topco, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.90%	08/01/2025	3,113
86,884	VT Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.42%	08/01/2025	84,603
316,197	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	02/05/2026	294,558
123,418	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	117,031
516,228	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.76%	08/17/2028	502,677
353,225	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	08/03/2028	332,086
317,600	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	6.10%	05/11/2028	264,515
306,900	WIN Waste Innovations Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	5.00%	03/24/2028	292,399
651,725	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	6.50%	07/26/2028	595,449
261,026	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.67%	03/09/2027	241,659
185,825	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.56%	11/01/2028	179,161
601,567	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.56%	09/30/2026	568,201
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.82%	04/28/2028	219,817
Total Bank Loans (Cost \$113,376,137)				105,503,032
Collateralized Loan Obligations - 20.2%				
2,000,000	AIMCO Ltd., Series 2021-15A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.94% (b)	10/17/2034	1,853,793
2,000,000	Apidos, Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	3.64% (b)	04/15/2031	1,764,750
2,500,000	Apidos, Series 2018-29A-C (3 Month LIBOR USD + 2.75%)	3.93% (b)	07/25/2030	2,190,665
2,500,000	Atrium Corporation, Series 13A-D (3 Month LIBOR USD + 2.70%)	3.88% (b)	11/21/2030	2,278,668
1,000,000	Atrium Corporation, Series 14A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.99% (b)	08/23/2030	943,192
3,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	5.20% (b)	05/28/2030	2,881,777
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.28% (b)	07/25/2034	471,137
1,250,000	Bain Capital Credit Ltd., Series 2021-7A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.62% (b)	01/22/2035	1,186,824
1,500,000	Barings Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	4.01% (b)	10/20/2030	1,387,237
1,737,500	Barings Ltd., Series 2015-2A-ER (3 Month LIBOR USD + 6.45%)	7.51% (b)	10/20/2030	1,499,346
4,000,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	3.96% (b)	07/20/2029	3,690,798
2,000,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.44% (b)	04/15/2036	1,861,819
2,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	4.24% (b)	10/15/2036	1,893,446
1,000,000	Barings Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	7.48% (b)	04/25/2034	862,558
3,770,000	BlueMountain Ltd., Series 2013-2A-DR (3 Month LIBOR USD + 2.90%)	4.04% (b)	10/22/2030	3,444,619

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	3.66% (b)	04/20/2031	438,616
1,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.51% (b)	11/15/2030	887,500
1,000,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	4.06% (b)	10/20/2030	879,640
2,000,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	4.04% (b)	07/15/2030	1,911,107
2,000,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	4.04% (b)	01/30/2031	1,808,112
2,500,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.94% (b)	07/15/2031	2,230,239
3,000,000	Canyon Capital Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	4.19% (b)	10/15/2034	2,811,186
2,000,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.14% (b)	04/15/2034	1,853,203
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.09% (b)	07/15/2034	929,324
2,500,000	Canyon Capital Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.09% (b)	10/15/2034	2,342,728
1,000,000	Canyon Capital Ltd., Series 2021-4A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	7.34% (b)	10/15/2034	858,071
500,000	Carlyle Global Market Strategies Ltd., Series 2020-2A-CR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	4.38% (b)	01/25/2035	470,100
3,500,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	3.68% (b)	01/20/2035	3,329,375
3,500,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	4.48% (b)	01/20/2035	3,362,164
1,500,000	Chenango Park Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.04% (b)	04/15/2030	1,362,878
500,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	3.89% (b)	07/18/2031	471,872
1,000,000	CIFC Funding Ltd., Series 2019-3A-CR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.09% (b)	10/16/2034	940,207
1,000,000	CIFC Funding Ltd., Series 2020-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	4.16% (b)	10/20/2034	939,754
1,000,000	Dryden Ltd., Series 2019-68A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	4.39% (b)	07/15/2035	932,503
900,000	Dryden Ltd., Series 2020-77A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.48% (b)	05/20/2034	839,067
2,500,000	Dryden Senior Loan Fund, Series 2013-28A-B1LR (3 Month LIBOR USD + 3.15%)	4.56% (b)	08/15/2030	2,398,840
3,000,000	Dryden Senior Loan Fund, Series 2015-37A-DR (3 Month LIBOR USD + 2.50%, 2.50% Floor)	3.54% (b)	01/15/2031	2,711,494
1,000,000	Dryden Senior Loan Fund, Series 2016-45A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	4.19% (b)	10/15/2030	947,665
1,000,000	Dryden Senior Loan Fund, Series 2017-50A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	4.29% (b)	07/15/2030	956,280
5,500,000	Goldentree Loan Management Ltd., Series 2017-2A-D (3 Month LIBOR USD + 2.65%)	3.71% (b)	11/28/2030	5,196,790
2,500,000	Goldentree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%)	4.00% (b)	07/21/2030	2,341,951
1,500,000	Greenwood Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.50%)	3.54% (b)	04/15/2031	1,339,740

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
275,881	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	6.24% (b)(e)	04/28/2025	63,867
500,000	Halcyon Loan Advisors Funding Ltd., Series 2018-1A-A2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.86% (b)	07/21/2031	483,333
2,000,000	Hayfin Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	2.54% (b)	04/20/2031	1,912,482
2,000,000	Highbridge Loan Management Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.90%)	3.96% (b)	10/20/2029	1,763,340
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.04% (b)	10/15/2030	1,361,213
3,175,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	3.81% (b)	07/20/2031	2,859,805
1,250,000	LCM LP, Series 19A-E2 (3 Month LIBOR USD + 5.70%, 5.70% Floor)	6.74% (b)	07/15/2027	1,148,296
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	3.86% (b)	10/20/2027	1,931,808
5,000,000	LCM LP, Series 26A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	3.56% (b)	01/20/2031	4,461,982
1,500,000	LCM LP, Series 27A-D (3 Month LIBOR USD + 2.95%)	3.99% (b)	07/16/2031	1,344,856
4,500,000	Madison Park Funding Ltd., Series 2015-18A-BR (3 Month LIBOR USD + 1.60%)	2.70% (b)	10/21/2030	4,333,941
500,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	4.05% (b)	10/21/2030	477,726
1,000,000	Madison Park Funding Ltd., Series 2018-30A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	3.54% (b)	04/15/2029	949,095
2,000,000	Madison Park Funding Ltd., Series 2020-46A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	4.19% (b)	10/15/2034	1,869,863
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	4.29% (b)	01/22/2035	942,542
3,500,000	Magnetite Ltd., Series 2018-20A-D (3 Month LIBOR USD + 2.50%)	3.56% (b)	04/20/2031	3,270,704
1,750,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.23% (b)	01/25/2035	1,636,287
1,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	2.79% (b)	04/15/2029	980,653
3,500,000	Marble Point Ltd., Series 2021-3A-D1 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	4.54% (b)	10/17/2034	3,332,344
1,550,000	MidOcean Credit, Series 2016-5A-B1R (3 Month LIBOR USD + 1.60%)	2.64% (b)	07/19/2028	1,522,946
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.11% (b)	10/20/2030	931,410
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2016-21A-DR2 (3 Month LIBOR USD + 3.30%, 3.30% Floor)	4.36% (b)	04/20/2034	947,089
4,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-16SA-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.94% (b)	04/15/2034	3,648,345
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2017-25A-DR (3 Month LIBOR USD + 2.85%, 2.85% Floor)	3.89% (b)	10/18/2029	1,407,498
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-26A-D (3 Month LIBOR USD + 2.65%, 2.65% Floor)	3.69% (b)	10/18/2030	945,198
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-28A-D (3 Month LIBOR USD + 2.85%)	3.91% (b)	04/20/2030	1,371,187
500,000	Neuberger Berman Loan Advisers Ltd., Series 2020-37A-DR (3 Month LIBOR USD + 2.85%, 2.85% Floor)	3.91% (b)	07/20/2031	475,858
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2020-38A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.06% (b)	10/20/2035	925,099

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,500,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.94% (b)	07/15/2029	4,076,545
500,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	4.16% (b)	02/14/2031	456,659
1,250,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	7.26% (b)	03/17/2030	1,116,726
2,000,000	Octagon Investment Partners Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.46% (b)	07/20/2030	1,909,053
4,000,000	Octagon Investment Partners Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%, 2.60% Floor)	3.66% (b)	01/20/2031	3,583,720
3,000,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	4.03% (b)	07/25/2030	2,710,294
500,000	Octagon Investment Partners Ltd., Series 2019-1A-ER (3 Month LIBOR USD + 7.00%, 7.00% Floor)	8.06% (b)	01/20/2035	434,813
1,000,000	Octagon Investment Partners Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	4.34% (b)	07/15/2036	933,863
1,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.11% (b)	10/20/2030	949,661
2,500,000	OHA Credit Funding Ltd., Series 2021-16A-E (3 Month LIBOR USD + 6.10%, 6.10% Floor)	7.14% (b)	10/18/2034	2,180,454
500,000	Park Avenue Institutional Advisers Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.44% (b)	07/15/2034	472,339
4,000,000	RR Ltd., Series 2018-4A-C (3 Month LIBOR USD + 2.95%)	3.99% (b)	04/15/2030	3,725,467
2,000,000	Sound Point Ltd., Series 2015-2A-DRRR (3 Month LIBOR USD + 4.50%, 4.50% Floor)	5.56% (b)	07/20/2032	1,899,144
6,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	4.34% (b)	07/15/2034	5,412,226
1,000,000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	4.41% (b)	07/20/2034	904,490
5,000,000	Sound Point Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	4.53% (b)	10/25/2034	4,510,807
3,375,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.58% (b)	10/25/2034	2,986,294
1,750,000	Southwick Park LLC, Series 2019-4A-DR (3 Month LIBOR USD + 2.95%, 2.95% Floor)	4.01% (b)	07/20/2032	1,635,650
5,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	2.89% (b)	07/15/2032	4,806,707
3,500,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	3.64% (b)	01/15/2030	3,086,095
1,500,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.09% (b)	10/15/2031	1,418,250
1,000,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	3.69% (b)	04/15/2028	968,810
2,000,000	THL Credit Wind River Ltd., Series 2013-2A-E1R (3 Month LIBOR USD + 6.75%)	7.79% (b)	10/18/2030	1,830,799
2,000,000	THL Credit Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.04% (b)	07/18/2031	1,821,450
4,000,000	THL Credit Wind River Ltd., Series 2014-2A-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.94% (b)	01/15/2031	3,599,026
2,000,000	THL Credit Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	6.79% (b)	01/15/2031	1,657,810
1,500,000	THL Credit Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	4.54% (b)	10/22/2031	1,375,209

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,000,000	THL Credit Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	4.76% (b)	04/18/2036	1,857,986
1,750,000	THL Credit Wind River Ltd., Series 2017-1A-ER (3 Month LIBOR USD + 7.06%, 7.06% Floor)	8.10% (b)	04/18/2036	1,581,054
1,500,000	THL Credit Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	4.89% (b)	04/15/2035	1,410,178
1,500,000	THL Credit Wind River Ltd., Series 2017-4A-D (3 Month LIBOR USD + 2.65%)	4.13% (b)	11/20/2030	1,416,995
1,500,000	THL Credit Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.94% (b)	07/15/2030	1,388,163
3,500,000	THL Credit Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	4.04% (b)	07/15/2030	3,253,995
500,000	THL Credit Wind River Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.35%, 3.35% Floor)	4.41% (b)	07/20/2033	474,538
1,000,000	THL Credit Wind River Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.20%, 3.20% Floor)	4.26% (b)	01/20/2035	946,708
1,500,000	TIAA Ltd., Series 2017-2A-B (3 Month LIBOR USD + 1.50%)	2.54% (b)	01/16/2031	1,429,300
6,000,000	Trimaran CAVU LLC, Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	3.26% (b)	07/20/2032	5,854,257
500,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)	3.96% (b)	04/20/2031	448,225
500,000	Vibrant Ltd., Series 2015-3A-A2RR (3 Month LIBOR USD + 1.85%)	2.91% (b)	10/20/2031	484,707
3,900,000	Voya Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 2.95%)	3.99% (b)	10/15/2030	3,558,566
1,500,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	4.21% (b)	04/20/2034	1,404,967
10,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	2.23% (b)	07/20/2032	9,715,000
Total Collateralized Loan Obligations (Cost \$233,743,607)				216,686,802
Foreign Corporate Bonds - 6.6%				
1,228,800	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	1,043,922
200,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	184,252
200,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	186,395
600,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	531,122
400,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	312,402
600,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (b)	03/26/2079	545,909
1,000,000	AES Andres B.V.	5.70% (b)	05/04/2028	853,662
250,000	AI Candelaria Spain S.A.	7.50%	12/15/2028	224,543
500,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	366,792
500,000	AI Candelaria Spain S.A.	5.75% (b)	06/15/2033	366,792
200,000	Altice Financing S.A.	5.00% (b)	01/15/2028	161,723
200,000	Altice France Holding S.A.	6.00% (b)	02/15/2028	142,331
255,000	Altice France Holding S.A.	5.50% (b)	10/15/2029	195,581
500,000	AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	412,414
200,000	ARD Finance S.A. (7.25% PIK)	6.50% (b)	06/30/2027	148,676
203,202	Avation Capital S.A. (9.00% PIK)	8.25% (b)	10/31/2026	162,192
600,000	Banco Bilbao Vizcaya Argentaria Colombia S.A.	4.88%	04/21/2025	572,568
600,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(b)	04/22/2031	480,382
1,000,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	915,500
400,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13% (b)	07/01/2030	366,200
400,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (a)	04/15/2024	352,000

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
300,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 4.56%)	7.05%	04/03/2027	269,889
1,450,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,345,731
450,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.64%	11/04/2026	356,123
1,200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (a)	01/10/2028	1,114,105
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(b)	06/27/2029	181,382
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)	06/27/2029	181,382
400,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (a)	09/23/2025	368,264
400,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	339,388
200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	177,590
195,000	Bombardier, Inc.	7.88% (b)	04/15/2027	162,837
850,000	C&W Senior Financing	6.88%	09/15/2027	765,089
900,000	CAP S.A.	3.90%	04/27/2031	707,144
600,000	CAP S.A.	3.90% (b)	04/27/2031	471,429
2,000,000	Chile Electricity PEC S.p.A.	0.00% (b)	01/25/2028	1,476,557
200,000	Cosan Overseas Ltd.	8.25%	12/29/2049	198,856
600,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (a)(g)	11/29/2022	16,500
200,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	182,043
329,407	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (b)	04/01/2025	232,357
333,014	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(b)	07/18/2022	155,684
850,000	Ecopetrol S.A.	4.63%	11/02/2031	646,000
150,000	Ecopetrol S.A.	5.88%	05/28/2045	102,375
2,050,000	Ecopetrol S.A.	5.88%	11/02/2051	1,344,545
450,000	eG Global Finance PLC	8.50% (b)	10/30/2025	436,570
600,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	513,772
669,350	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	612,047
877,800	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	739,540
1,800,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	1,408,538
650,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	498,443
700,000	Equate Petrochemical B.V.	2.63%	04/28/2028	623,000
472,059	Fenix Power Peru S.A.	4.32%	09/20/2027	442,175
191,360	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	178,326
600,000	Freeport Indonesia PT	5.32% (b)	04/14/2032	546,900
300,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	280,600
1,000,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	929,490
2,498,236	Galaxy Pipeline Assets Bidco Ltd.	2.16% (b)	03/31/2034	2,128,943
884,349	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	723,600
475,000	Garda World Security Corporation	4.63% (b)	02/15/2027	409,279
335,000	Garda World Security Corporation	6.00% (b)	06/01/2029	258,037
200,000	Gilex Holding SARL	8.50%	05/02/2023	195,540
1,600,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	1,368,510
200,000	Gran Tierra Energy, Inc.	7.75% (b)	05/23/2027	171,224
515,000	Grifols Escrow Issuer S.A.	4.75% (b)	10/15/2028	447,308
154,001	Grupo Idesa S.A. de C.V. (10.38% PIK)	10.13% (b)	05/22/2026	98,176
1,600,000	Guacolda Energia S.A.	4.56%	04/30/2025	566,101
824,400	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	756,387

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
200,000	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	161,403
400,000	Inkia Energy Ltd.	5.88%	11/09/2027	366,800
380,000	Intelligent Packaging Ltd. Company	6.00% (b)	09/15/2028	315,514
245,000	Intelsat Jackson Holdings S.A.	6.50% (b)	03/15/2030	202,737
35,079	Invepar Holdings	0.00% (e)(g)	12/30/2028	—
1,600,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	1,410,000
276,000	JSW Hydro Energy Ltd.	4.13% (b)	05/18/2031	220,160
300,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (a)	10/14/2025	278,625
1,400,000	Korea Development Bank	1.63%	01/19/2031	1,191,253
200,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (b)	04/27/2026	182,074
300,000	Kronos Acquisition Holdings, Inc.	5.00% (b)	12/31/2026	256,876
150,000	Kronos Acquisition Holdings, Inc.	7.00% (b)	12/31/2027	112,691
200,000	LG Chem Ltd.	2.38% (b)	07/07/2031	167,701
871,700	LLPL Capital Pte Ltd.	6.88%	02/04/2039	812,599
958,870	LLPL Capital Pte Ltd.	6.88% (b)	02/04/2039	893,859
330,000	Mattamy Group Corporation	4.63% (b)	03/01/2030	241,716
1,200,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	956,814
310,000	MEG Energy Corporation	7.13% (b)	02/01/2027	312,905
155,000	MEG Energy Corporation	5.88% (b)	02/01/2029	141,800
1,250,000	Mercury Chile Holdco LLC	6.50% (b)	01/24/2027	1,085,525
800,000	Mexarrend SAPI de C.V.	10.25% (b)	07/24/2024	382,229
424,614	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	399,420
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	154,936
300,000	Minejesa Capital B.V.	4.63%	08/10/2030	270,270
2,700,000	Minejesa Capital B.V.	5.63%	08/10/2037	2,189,741
700,000	Minerva Luxembourg S.A.	4.38% (b)	03/18/2031	561,015
400,000	Movida Europe S.A.	5.25%	02/08/2031	310,560
200,000	Oil & Natural Gas Corporation Ltd.	3.38%	12/05/2029	176,548
1,450,000	Oleoducto Central S.A.	4.00%	07/14/2027	1,212,056
252,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	224,531
800,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	739,092
600,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (b)	09/10/2030	554,319
1,000,000	Pampa Energia S.A.	7.50%	01/24/2027	831,690
150,000	Pampa Energia S.A.	9.13%	04/15/2029	120,973
340,000	Parkland Corporation	4.63% (b)	05/01/2030	276,416
1,750,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	1,519,831
200,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	152,089
900,000	Petroleos del Peru S.A.	4.75%	06/19/2032	697,163
400,000	Petroleos del Peru S.A.	5.63%	06/19/2047	272,662
900,000	Petroleos Mexicanos	6.75%	09/21/2047	558,859
500,000	Petronas Capital Ltd.	2.48% (b)	01/28/2032	426,377
160,000	Primo Water Holdings, Inc.	4.38% (b)	04/30/2029	130,938
1,400,000	PSA Treasury Pte Ltd.	2.13%	09/05/2029	1,257,481
800,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	712,655

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,300,000	Qatar Energy	2.25%	07/12/2031	1,968,501
1,100,000	Reliance Industries Ltd.	2.88%	01/12/2032	913,659
300,000	SA Global Sukuk Ltd.	2.69% (b)	06/17/2031	264,262
879,699	SCC Power PLC (4.00% + 4.00% PIK)	8.00% (b)	12/31/2028	380,470
476,504	SCC Power PLC (4.00% or 4.00% PIK)	4.00% (b)	05/17/2032	52,415
155,000	Seaspan Corporation	5.50% (b)	08/01/2029	123,874
800,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(b)	05/12/2026	712,000
500,000	Simpar Europe S.A.	5.20%	01/26/2031	387,018
300,000	Superior Plus LP	4.50% (b)	03/15/2029	255,564
500,000	Telefonica Moviles Chile S.A.	3.54% (b)	11/18/2031	420,932
180,000	Telesat LLC	4.88% (b)	06/01/2027	105,538
3,300,000	Temasek Financial Ltd.	1.00% (b)	10/06/2030	2,696,525
151,000	Tervita Corporation	11.00% (b)	12/01/2025	164,492
275,000	Titan Acquisition Ltd.	7.75% (b)	04/15/2026	253,159
200,000	TK Elevator Holdco GmbH	7.63% (b)	07/15/2028	179,848
450,000	TK Elevator US Newco, Inc.	5.25% (b)	07/15/2027	401,985
569,174	UEP Penonome S.A.	6.50% (b)	10/01/2038	532,755
758,898	UEP Penonome S.A.	6.50%	10/01/2038	710,340
2,800,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (a)	01/29/2025	915,795
200,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	181,170
1,100,000	Vedanta Resources Finance PLC	9.25% (b)	04/23/2026	658,378
1,300,000	Vedanta Resources Ltd.	6.13%	08/09/2024	791,499
300,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	216,900
700,000	VTR Finance NV	6.38%	07/15/2028	500,582
325,000	VZ Secured Financing B.V.	5.00% (b)	01/15/2032	270,426
Total Foreign Corporate Bonds (Cost \$86,797,160)				71,154,124
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 3.0%				
2,600,000	Brazilian Government International Bond	3.75%	09/12/2031	2,123,045
400,000	Brazilian Government International Bond	5.00%	01/27/2045	286,672
1,200,000	Brazilian Government International Bond	5.63%	02/21/2047	927,353
400,000	Chile Government International Bond	2.55%	01/27/2032	340,585
1,100,000	Chile Government International Bond	3.10%	05/07/2041	839,685
1,000,000	Chile Government International Bond	3.50%	01/25/2050	767,619
2,300,000	Chile Government International Bond	3.10%	01/22/2061	1,560,760
1,700,000	Colombia Government International Bond	3.13%	04/15/2031	1,256,373
2,200,000	Colombia Government International Bond	3.25%	04/22/2032	1,595,189
500,000	Colombia Government International Bond	5.00%	06/15/2045	336,025
2,000,000	Colombia Government International Bond	4.13%	05/15/2051	1,202,885
1,000,000	Dominican Republic International Bond	6.00% (b)	02/22/2033	835,559
500,000	Dominican Republic International Bond	5.88%	01/30/2060	343,383
1,100,000	Indonesia Government International Bond	2.15%	07/28/2031	906,304
2,500,000	Indonesia Government International Bond	3.70%	10/30/2049	2,018,675
1,350,000	Malaysia Wakala Sukuk BHD	2.07%	04/28/2031	1,200,146
1,200,000	Mexico Government International Bond	2.66%	05/24/2031	990,574
3,950,000	Mexico Government International Bond	4.28%	08/14/2041	3,131,697

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
300,000	Mexico Government International Bond	4.35%	01/15/2047	229,732
1,000,000	Mexico Government International Bond	4.40%	02/12/2052	755,282
1,000,000	Panama Government International Bond	2.25%	09/29/2032	782,157
1,200,000	Panama Government International Bond	4.30%	04/29/2053	945,484
400,000	Panama Government International Bond	4.50%	04/01/2056	318,444
2,300,000	Panama Government International Bond	3.87%	07/23/2060	1,632,617
1,200,000	Perusahaan Penerbit SBSN Indonesia III	2.55% (b)	06/09/2031	1,022,700
400,000	Peruvian Government International Bond	3.30%	03/11/2041	304,026
1,100,000	Philippine Government International Bond	1.65%	06/10/2031	885,405
1,100,000	Philippine Government International Bond	3.70%	03/01/2041	917,455
1,700,000	Philippine Government International Bond	3.70%	02/02/2042	1,407,982
400,000	Philippine Government International Bond	2.95%	05/05/2045	288,170
400,000	Philippine Government International Bond	2.65%	12/10/2045	279,096
950,000	Republic of South Africa Government Bond	4.30%	10/12/2028	813,884
200,000	Saudi Government International Bond	2.25%	02/02/2033	166,650
1,100,000	Saudi Government International Bond	3.45%	02/02/2061	826,070
500,000	Temasek Financial Ltd.	1.63%	08/02/2031	421,229
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$41,796,140)				32,658,912
Non-Agency Commercial Mortgage Backed Obligations - 15.3%				
689,000	20 Times Square Trust, Series 2018-20TS-F	3.20% (b)(f)	05/15/2035	647,517
658,000	20 Times Square Trust, Series 2018-20TS-G	3.20% (b)(f)	05/15/2035	613,064
2,633,000	280 Park Avenue Mortgage Trust, Series 2017-280P-F (1 Month LIBOR USD + 2.83%, 2.83% Floor)	4.02% (b)	09/15/2034	2,446,648
15,422,230	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	1.08% (b)(f)(h)	05/15/2053	866,319
10,194,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XD	1.29% (b)(f)(h)	10/15/2054	904,605
1,017,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.65% Floor)	4.10% (b)	09/14/2036	998,807
1,308,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	4.37% (b)	12/15/2036	1,182,661
1,898,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	4.72% (b)	06/15/2035	1,735,592
9,996,888	BANK, Series 2017-BNK5-XA	1.11% (f)(h)	06/15/2060	364,869
59,872,983	BANK, Series 2018-BN11-XA	0.61% (f)(h)	03/15/2061	1,378,492
1,958,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	4.87% (b)	07/15/2037	1,859,055
956,000	BBCMS Mortgage Trust, Series 2018-TALL-E (1 Month LIBOR USD + 2.44%, 2.44% Floor)	3.76% (b)	03/15/2037	807,509
1,675,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	4.17% (b)	11/15/2034	1,556,398
1,324,886	BB-UBS Trust, Series 2012-TFT-TE	3.68% (b)(e)(f)	06/05/2030	996,980
1,216,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	3.27% (b)	08/15/2036	1,195,861
56,298,660	Benchmark Mortgage Trust, Series 2022-B32-XA	0.56% (b)(f)(h)	01/15/2055	1,455,591
1,678,000	BFLD, Series 2019-DPLO-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	3.86% (b)	10/15/2034	1,557,014
2,866,000	BPR Trust, Series 2021-TY-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	3.67% (b)	09/15/2038	2,704,563

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,685,550	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	5.57% (b)	07/15/2034	1,628,485
367,000	BX Trust, Series 2018-GW-G (1 Month LIBOR USD + 2.92%, 2.92% Floor)	4.24% (b)	05/15/2035	343,695
2,250,000	BX Trust, Series 2019-CALM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (b)	11/15/2032	2,121,812
2,229,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.22% (b)	04/15/2034	2,074,484
2,360,189	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.22% (b)	08/15/2036	2,245,499
467,500	BX Trust, Series 2019-XL-G (1 Month LIBOR USD + 2.30%, 2.30% Floor)	3.62% (b)	10/15/2036	444,035
2,821,000	BX Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	5.33% (b)	10/15/2036	2,577,271
2,821,000	BX Trust, Series 2021-BXMF-G (1 Month LIBOR USD + 3.35%, 3.35% Floor)	4.67% (b)	10/15/2026	2,612,145
2,820,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	4.92% (b)	06/15/2036	2,624,704
2,868,000	BX Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	3.72% (b)	09/15/2036	2,678,420
2,696,772	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	3.17% (b)	10/15/2038	2,538,992
1,119,631	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	4.17% (b)	10/15/2035	1,093,931
8,818,914	CD Commercial Mortgage Trust, Series 2017-CD3-XA	1.12% (f)(h)	02/10/2050	299,959
3,882,712	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.79% (f)(h)	05/10/2058	182,620
7,540,907	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.65% (f)(h)	06/15/2050	421,590
22,058,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.85% (b)(f)(h)	02/15/2033	97,896
1,534,747	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.10% (f)(h)	10/10/2047	26,274
6,560,607	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.99% (f)(h)	05/10/2049	368,035
2,252,933	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.05% (f)(h)	07/10/2049	130,714
530,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.80% Floor)	4.12% (b)	12/15/2036	500,415
1,040,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.65% Floor)	4.97% (b)	12/15/2036	975,920
1,216,000	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	3.52% (b)	08/20/2035	1,206,102
1,822,623	Commercial Mortgage Pass-Through Trust, Series 2013-CR10-XA	0.87% (f)(h)	08/10/2046	9,860
937,463	Commercial Mortgage Pass-Through Trust, Series 2014-CR17-XA	1.11% (f)(h)	05/10/2047	12,646
11,228,244	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.97% (f)(h)	08/10/2048	232,389
6,710,453	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	1.06% (f)(h)	10/10/2048	162,873
1,227,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.44% (f)	02/10/2048	1,148,291
1,672,287	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	1.13% (f)(h)	02/10/2048	33,215
9,880,849	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XA	0.81% (f)(h)	07/10/2048	158,274
2,795,459	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	1.10% (f)(h)	02/10/2049	75,467
2,228,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-D (1 Month LIBOR USD + 2.18%, 2.18% Floor)	3.50% (b)	09/15/2033	2,075,250
2,692	Credit Suisse Commercial Mortgage Trust, Series 2007-C1-AM	5.42%	02/15/2040	2,708
2,134,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor)	3.97% (b)	05/15/2036	2,032,422

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,316,981	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.96% (f)(h)	04/15/2050	36,655
42,785,225	CSAIL Commercial Mortgage Trust, Series 2018-CX12-XA	0.73% (f)(h)	08/15/2051	1,128,610
32,941,861	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.17% (f)(h)	03/15/2054	2,148,564
18,269,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.60% (b)(f)(h)	03/15/2054	1,820,444
1,974,822	CSMC Trust, Series 2014-USA-X1	0.69% (b)(f)(h)	09/15/2037	28,077
2,477,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 3.71%, 3.71% Floor)	5.03% (b)	10/15/2037	2,366,708
2,745,856	CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 3.97%, 4.73% Floor)	5.30% (b)	07/15/2022	2,741,251
1,898,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	3.92% (b)	06/15/2033	1,716,925
2,313,000	ELP Commercial Mortgage Trust, Series 2021-ELP-C (1 Month LIBOR USD + 1.32%, 1.32% Floor)	2.64% (b)	11/15/2038	2,210,907
2,840,518	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	3.58% (b)	07/15/2038	2,748,366
2,264,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (b)(f)	12/10/2036	2,030,788
699,992	FREMF Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	6.62% (b)	05/25/2026	694,775
553,670	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	5.47% (b)	12/25/2026	552,910
700,066	FREMF Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	4.37% (b)	03/25/2027	696,261
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	3.82% (b)	08/25/2024	1,477,554
392,798	FREMF Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	3.27% (b)	02/25/2025	390,256
778,306	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.02% (b)	06/25/2025	753,991
277,981	FREMF Mortgage Trust, Series 2019-KF61-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.32% (b)	04/25/2029	276,593
2,982,119	FREMF Mortgage Trust, Series 2019-KF71-C (1 Month LIBOR USD + 6.00%, 6.00% Floor)	7.12% (b)	10/25/2029	2,986,107
1,350,000	FS Rialto, Series 2022-FL4-AS (Secured Overnight Financing Rate 30 Day Average + 2.40%, 2.40% Floor)	3.19% (b)	01/19/2039	1,338,950
2,488,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	4.46% (b)	12/15/2036	2,285,988
2,500,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (b)	09/15/2037	2,461,872
2,370,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	3.72% (b)	09/15/2037	2,294,603
2,296,919	GS Mortgage Securities Corporation Trust, Series 2013-GC10-XA	1.61% (f)(h)	02/10/2046	10,514
442,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	5.07% (b)(f)	03/10/2033	398,888
553,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	5.07% (b)(f)	03/10/2033	488,833
1,509,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-E (1 Month LIBOR USD + 1.55%, 1.55% Floor)	2.87% (b)	07/15/2035	1,347,671
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	3.42% (b)	07/15/2031	808,516
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	4.12% (b)	07/15/2031	807,561

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	5.25% (b)	07/15/2031	760,914
725,000	GS Mortgage Securities Corporation Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	3.92% (b)	08/15/2032	674,466
7,330,329	GS Mortgage Securities Trust, Series 2014-GC24-XA	0.84% (f)(h)	09/10/2047	92,029
7,003,907	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (f)(h)	11/10/2048	154,005
5,419,405	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.90% (f)(h)	05/10/2049	284,430
2,377,000	GSCG Trust, Series 2019-600C-E	4.12% (b)(f)	09/06/2034	2,164,604
433,000	Hilton Orlando Trust, Series 2018-ORL-E (1 Month LIBOR USD + 2.80%, 2.65% Floor)	4.12% (b)	12/15/2034	410,273
1,767,505	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (b)	11/15/2036	1,630,619
1,376,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-C	4.72% (f)	07/15/2047	1,287,067
5,155,007	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.72% (f)(h)	12/15/2049	98,604
1,957,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (b)(f)	07/05/2033	1,901,066
2,555,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	4.32% (b)	07/15/2036	2,357,509
766,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (b)	05/05/2032	737,224
784,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.60% (b)(f)	05/05/2032	742,885
915,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.60% (b)(f)	05/05/2032	858,321
960,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.60% (b)(f)	05/05/2032	847,748
1,049,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% (b)(f)	05/05/2032	925,146
1,685,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (b)	01/16/2037	1,547,896
1,412,433	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.92% (f)(h)	02/15/2047	12,911
2,973,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.80% (f)	08/15/2047	2,806,518
100,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.63% (f)	09/15/2047	95,238
150,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.59% (f)	11/15/2047	132,612
1,115,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.32% (f)	05/15/2048	1,045,714
3,371,362	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.72% (f)(h)	05/15/2048	45,366
4,424,950	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.96% (f)(h)	08/15/2048	93,612
470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.76% (f)	12/15/2048	444,083
2,532,000	LCCM Trust, Series 2017-LC26-C	4.71% (b)	07/12/2050	2,313,202
2,533,574	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.92% (b)(f)(h)	03/10/2049	73,562
12,260,373	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.94% (b)(f)(h)	03/10/2050	293,477
2,837,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	6.58% (b)	11/15/2038	2,576,695
1,302,525	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%)	3.80% (b)	08/25/2024	1,301,212

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,200,000	MF1 Ltd., Series 2021-FL7-C (1 Month LIBOR USD + 2.05%, 2.05% Floor)	3.66% (b)	10/16/2036	2,076,103
2,538,000	MFT Trust, Series 2020-ABC-D	3.59% (b)(f)	02/10/2042	2,030,264
2,500,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (b)(f)	02/12/2040	1,732,457
100,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.65% (f)	10/15/2047	95,284
360,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-C	4.28% (f)	07/15/2050	339,497
274,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.65% (f)	12/15/2047	261,931
393,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.52% (b)	11/15/2034	386,183
837,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	3.87% (b)	07/15/2035	789,925
2,489,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34% Floor)	4.34% (b)	12/15/2036	2,338,927
2,500,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	4.37% (b)	10/15/2037	2,375,710
1,919,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.52% (b)	06/15/2035	1,762,685
1,183,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.62% (b)(f)	01/15/2037	1,110,233
685,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.62% (b)(f)	01/15/2037	627,969
639,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.62% (b)(f)	01/15/2037	581,122
1,611,300	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.36% (b)(f)	12/15/2036	1,462,341
1,500,000	One New York Plaza Trust, Series 2020-1NYP-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.52% (b)	01/15/2036	1,437,204
2,750,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	3.04% (b)	04/15/2036	2,582,045
2,874,000	Soho Trust, Series 2021-SOHO-B	2.79% (b)(f)	08/10/2038	2,365,764
2,889,000	SREIT Trust, Series 2021-IND-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	3.86% (b)	10/15/2038	2,626,247
961,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 2.46%, 2.35% Floor)	3.80% (b)	07/15/2038	942,239
299,236	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.23% (b)	03/15/2038	274,660
1,097,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.83% (f)	02/15/2051	1,035,189
14,137,982	UBS Commercial Mortgage Trust, Series 2018-C8-XA	0.98% (f)(h)	02/15/2051	506,172
1,321,442	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	4.17% (b)	09/15/2036	1,283,541
100,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	89,905
400,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.22% (f)	05/15/2048	380,335
9,692,544	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	1.03% (f)(h)	09/15/2058	222,140
5,090,560	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.12% (f)(h)	11/15/2048	132,678
1,884,257	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.21% (f)(h)	05/15/2048	43,433
6,720,565	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.78% (f)(h)	07/15/2058	107,780
1,953,924	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.77% (f)(h)	03/15/2059	91,935
3,941,329	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.77% (f)(h)	11/15/2049	183,926

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,907,485	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.14% (f)(h)	07/15/2050	533,497
2,423,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.64% (f)	11/15/2050	2,112,940
2,318,668	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-XA	1.63% (f)(h)	01/15/2060	116,878
2,267,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	5.10% (f)	09/15/2061	2,051,987
1,136,277	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	3.82% (b)	02/15/2040	1,057,359
1,136,277	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	4.97% (b)	02/15/2040	1,055,988
2,870,364	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.17% (f)(h)	08/15/2047	46,922
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$183,467,119)				163,417,479
Non-Agency Residential Collateralized Mortgage Obligations - 19.7%				
3,143,082	ACE Securities Corporation Home Equity Loan Trust, Series 2007- HE1-A2A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	1.80%	01/26/2037	2,061,776
1,275,756	ACE Securities Corporation Home Equity Loan Trust, Series 2007- HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.12%	01/26/2037	837,500
1,000,000	AMSR Trust, Series 2020-SFR4-E1	2.21% (b)	11/19/2037	914,657
5,122,000	AMSR Trust, Series 2021-SFR3-G	3.80% (b)	10/17/2038	4,436,359
8,912,647	APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor)	1.28% (b)(i)	10/27/2046	7,639,260
1,754,407	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2007-HE2-A4 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	1.85%	05/25/2037	1,201,837
1,171,618	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1	3.25% (f)	07/25/2036	1,049,915
758,287	Bear Stearns ALT-A Trust, Series 2006-4-22A1	3.37% (f)	08/25/2036	607,729
1,960,462	Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	06/25/2037	657,393
8,688,000	CHL GMSR Issuer Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%)	4.37% (b)	05/25/2023	8,605,354
159,846	CHL Mortgage Pass-Through Trust, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	1.99%	02/20/2036	134,138
264,945	CHL Mortgage Pass-Through Trust, Series 2007-14-A15	6.50%	09/25/2037	172,210
5,188,404	CHL Mortgage Pass-Through Trust, Series 2007-14-A19	6.00%	09/25/2037	3,205,818
3,208,355	CHL Mortgage Pass-Through Trust, Series 2007-9-A13	5.75%	07/25/2037	1,898,204
439,362	CHL Mortgage Pass-Through Trust, Series 2007-HY1-1A1	2.77% (f)	04/25/2037	406,372
727,987	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	672,934
255,788	Countrywide Alternative Loan Trust, Series 2005-75CB-A3	5.50%	01/25/2036	199,612
532,876	Countrywide Alternative Loan Trust, Series 2006-23CB-2A2	6.50%	08/25/2036	223,868
3,360,669	Countrywide Alternative Loan Trust, Series 2006-6CB-2A10	6.00%	05/25/2036	1,675,889
2,279,675	Countrywide Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	2.04%	07/25/2046	1,976,654
314,588	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	224,708
478,949	Countrywide Alternative Loan Trust, Series 2008-1R-2A3	6.00%	08/25/2037	277,884
417,274	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-6A9	5.50%	11/25/2035	219,790
194,499	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	128,124
284,877	CSAB Mortgage Backed Trust, Series 2006-2-A5A	6.58%	09/25/2036	108,811
873,664	CSMC Trust, Series 2011-12R-3A5	2.12% (b)(f)	07/27/2036	854,717
7,700,000	CSMC Trust, Series 2020-RPL6-A2	3.32% (b)(f)	03/25/2059	7,328,158
1,500,000	CSMC Trust, Series 2021-NQM6-B1	3.29% (b)(f)	07/25/2066	1,098,901

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
212,180	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (f)	10/25/2036	191,010
119,875	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (b)(f)	07/28/2037	102,639
6,452,000	FirstKey Homes Trust, Series 2021-SFR1-F1	3.24% (b)	08/19/2038	5,640,562
8,000,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (b)(f)	07/25/2026	7,258,776
500,000	GCAT Trust, Series 2019-NQM3-B1	3.95% (b)(f)	11/25/2059	444,138
6,524,511	Home Partners of America Trust, Series 2019-2-F	3.87% (b)	10/19/2039	5,819,415
855,381	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	2.16%	02/25/2037	761,576
1,382,377	IndyMac INDX Mortgage Loan Trust, Series 2006-AR19-2A1	3.15% (f)	08/25/2036	1,228,506
408,185	JP Morgan Mortgage Trust, Series 2005-S3-1A2	5.75%	01/25/2036	229,783
324,773	JP Morgan Mortgage Trust, Series 2007-A2-4A1M	3.16% (f)	04/25/2037	292,268
3,300,000	Legacy Mortgage Asset Trust, Series 2021-GS1-A2	3.84% (b)(n)	10/25/2066	3,192,122
113,190	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	68,860
5,794,205	Lehman Mortgage Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	1.41%	06/25/2046	5,524,925
3,000,000	LoanDepot GMSR Master Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.80%, 2.80% Floor)	4.31% (b)	10/16/2023	2,987,157
76,435	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	2.16% (f)	04/25/2036	46,970
269,352	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A7	6.00%	03/25/2037	127,559
559,091	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	292,584
17,837,211	Merrill Lynch Mortgage Investors Trust, Series 2006-HE6-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	1.90%	11/25/2037	11,027,352
5,100,341	Morgan Stanley Mortgage Loan Trust, Series 2005-7-3A1	4.74% (f)	11/25/2035	3,491,620
82,639	Morgan Stanley Mortgage Loan Trust, Series 2005-7-4A1	5.50%	11/25/2035	59,625
297,602	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.47% (f)	02/25/2036	189,994
474,783	Morgan Stanley Mortgage Loan Trust, Series 2007-8XS-A1	5.75% (f)	04/25/2037	268,046
8,681,993	Morgan Stanley Resecuritization Trust, Series 2013-R7-8B (12 Month US Treasury Average + 0.96%, 0.96% Floor)	1.28% (b)(e)	12/27/2046	8,156,055
1,766,841	New Century Home Equity Loan Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.36%, 0.36% Floor, 12.50% Cap)	1.98%	05/25/2036	1,726,751
3,600,000	New York Mortgage Trust, Series 2021-BPL1-A2	2.98% (b)(n)	05/25/2026	3,429,608
10,324,982	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.00% Cap)	1.94%	10/25/2036	6,286,862
6,273,703	PMT Credit Risk Transfer Trust, Series 2019-2R-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	4.40% (b)	05/30/2023	6,137,431
496,623	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	4.35% (b)	10/27/2022	493,758
500,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	4.62% (b)	03/25/2026	494,046
3,100,000	Progress Residential Trust, Series 2019-SFR4-F	3.68% (b)	10/17/2036	2,991,980
1,100,000	Progress Residential Trust, Series 2021-SFR1-G	3.86% (b)	04/17/2038	967,367
7,500,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (b)	04/19/2038	6,673,714
8,100,000	Progress Residential Trust, Series 2021-SFR3-F	3.44% (b)	05/17/2026	7,091,619
3,000,000	PRPM LLC, Series 2021-2-A2	3.77% (b)(f)	03/25/2026	2,825,420
305,454	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	262,551
1,495,750	Residential Asset Securitization Trust, Series 2005-A15-5A2	5.75%	02/25/2036	700,481
343,832	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	176,204

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,034,870	Residential Funding Mortgage Securities Trust, Series 2006-S8-A10	6.00%	09/25/2036	2,566,483
5,750,000	Residential Mortgage Loan Trust, Series 2020-1-B1	3.95% (b)(f)	01/25/2060	5,139,996
4,916,259	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	1.77%	06/25/2037	3,551,960
5,334,297	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1	4.33% (b)(f)	06/30/2055	5,251,593
1,116,000	Starwood Mortgage Residential Trust, Series 2019-INV1-B1	3.66% (b)(f)	09/25/2049	1,009,776
795,625	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.04% (f)	12/25/2035	720,101
8,528,632	Structured Asset Securities Corporation, Series 2007-OSI-A4 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	1.82%	06/25/2037	6,033,932
5,928,118	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	1.81% (b)	03/25/2037	4,898,695
13,317,170	TBW Mortgage Backed Pass Through Trust, Series 2006-3-4A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	2.02%	07/25/2036	574,142
13,317,257	TBW Mortgage Backed Pass Through Trust, Series 2006-3-4A3 (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	5.48% (h)(j)	07/25/2036	1,056,634
6,600,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A2	3.10% (b)(n)	06/25/2024	6,197,966
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-F	3.75% (b)	03/17/2038	4,730,753
1,962,346	Velocity Commercial Capital Loan Trust, Series 2018-2-M2	4.51% (b)(f)	10/25/2048	1,866,893
499,992	Velocity Commercial Capital Loan Trust, Series 2018-2-M3	4.72% (b)(f)	10/25/2048	470,647
1,346,500	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (b)(f)	03/25/2049	1,249,142
2,192,374	Velocity Commercial Capital Loan Trust, Series 2019-2-M4	3.99% (b)(f)	07/25/2049	2,013,900
3,100,000	Verus Securitization Trust, Series 2019-INV3-B1	3.73% (b)(f)	11/25/2059	2,949,119
404,257	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (b)(n)	08/25/2050	403,761
2,600,000	Verus Securitization Trust, Series 2021-3-B1	3.20% (b)(f)	06/25/2066	1,922,657
5,000,000	Verus Securitization Trust, Series 2021-7-B1	4.14% (b)(f)	10/25/2066	3,753,012
3,000,000	Verus Securitization Trust, Series 2021-R2-B1	3.25% (b)(f)	02/25/2064	2,876,621
582,986	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	02/25/2036	558,681
817,190	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY6-2A2	3.14% (f)	06/25/2037	746,532
299,753	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	273,749
4,534,286	Wells Fargo Home Equity Asset-Backed Securities Trust, Series 2007-2-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.92%	04/25/2037	3,342,192
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$241,463,328)				210,636,843
US Corporate Bonds - 5.4%				
425,000	Academy Ltd.	6.00% (b)	11/15/2027	389,064
175,000	Acrisure LLC	6.00% (b)	08/01/2029	137,230
475,000	Acuris Finance, Inc.	5.00% (b)	05/01/2028	395,119
500,000	AdaptHealth LLC	5.13% (b)	03/01/2030	422,114
215,000	Aethon United Finance Corporation	8.25% (b)	02/15/2026	209,276
85,000	Air Methods Corporation	8.00% (b)	05/15/2025	55,796
185,000	Alliant Holdings Intermediate LLC	6.75% (b)	10/15/2027	164,654
205,000	Allied Universal Holdco LLC	6.63% (b)	07/15/2026	188,512
200,000	Allied Universal Holdco LLC	6.00% (b)	06/01/2029	145,826
170,000	AMC Entertainment Holdings, Inc.	7.50% (b)	02/15/2029	144,021
680,000	American Airlines, Inc.	5.75% (b)	04/20/2029	582,876
2,531,635	American Airlines, Inc.	5.25%	01/15/2024	2,472,535

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
190,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	154,606
390,000	AmWINS Group, Inc.	4.88% (b)	06/30/2029	319,871
239,000	Antero Midstream Partners LP	5.75% (b)	03/01/2027	222,672
230,000	Antero Resources Corporation	5.38% (b)	03/01/2030	210,082
350,000	Api Escrow Corporation	4.75% (b)	10/15/2029	283,111
385,000	Arches Buyer, Inc.	4.25% (b)	06/01/2028	314,545
290,000	Arconic Corporation	6.13% (b)	02/15/2028	271,398
200,000	Ashton Woods Finance Company	4.63% (b)	04/01/2030	147,129
300,000	ASP Unifrax Holdings, Inc.	5.25% (b)	09/30/2028	239,940
25,000	ASP Unifrax Holdings, Inc.	7.50% (b)	09/30/2029	17,399
310,000	AssuredPartners, Inc.	7.00% (b)	08/15/2025	291,594
40,000	AssuredPartners, Inc.	5.63% (b)	01/15/2029	32,076
155,000	Avaya, Inc.	6.13% (b)	09/15/2028	101,564
100,000	Bausch Health Companies, Inc.	6.13% (b)	02/01/2027	85,179
255,000	Bausch Health Companies, Inc.	7.00% (b)	01/15/2028	146,282
300,000	Bausch Health Companies, Inc.	4.88% (b)	06/01/2028	235,386
250,000	BCPE Empire Holdings, Inc.	7.63% (b)	05/01/2027	203,870
150,000	Blue Racer Midstream LLC	7.63% (b)	12/15/2025	142,041
25,000	Boxer Parent Company, Inc.	7.13% (b)	10/02/2025	23,969
820,000	Boyne USA, Inc.	4.75% (b)	05/15/2029	711,358
195,000	Builders FirstSource, Inc.	4.25% (b)	02/01/2032	148,802
225,000	Caesars Entertainment, Inc.	4.63% (b)	10/15/2029	175,546
250,000	Callon Petroleum Company	7.50% (b)	06/15/2030	230,420
210,000	Calpine Corporation	4.50% (b)	02/15/2028	191,070
130,000	Calpine Corporation	5.13% (b)	03/15/2028	114,757
210,000	Calpine Corporation	4.63% (b)	02/01/2029	175,063
430,000	Carnival Corporation	5.75% (b)	03/01/2027	312,055
220,000	Carvana Corporation	5.63% (b)	10/01/2025	169,266
385,000	Castle US Holding Corporation	9.50% (b)	02/15/2028	329,284
175,000	Catalent Pharma Solutions, Inc.	3.50% (b)	04/01/2030	143,008
355,000	CCO Holdings LLC	4.75% (b)	03/01/2030	304,702
295,000	CCO Holdings LLC	4.50% (b)	08/15/2030	245,878
200,000	CCO Holdings LLC	4.75% (b)	02/01/2032	164,260
180,000	CCO Holdings LLC	4.25% (b)	01/15/2034	139,675
420,000	Cedar Fair LP	5.25%	07/15/2029	370,983
230,000	Cengage Learning, Inc.	9.50% (b)	06/15/2024	213,079
140,000	Centene Corporation	3.00%	10/15/2030	116,394
270,000	Century Communities, Inc.	6.75%	06/01/2027	259,435
270,000	Chesapeake Energy Corporation	5.88% (b)	02/01/2029	255,123
303,000	Clarios Global LP	6.25% (b)	05/15/2026	292,116
240,000	Clarios Global LP	8.50% (b)	05/15/2027	232,452
205,000	Clarivate Science Holdings Corporation	4.88% (b)	07/01/2029	168,923
110,000	Clean Harbors, Inc.	5.13% (b)	07/15/2029	100,028
55,000	Clear Channel Outdoor Holdings, Inc.	7.75% (b)	04/15/2028	40,158
275,000	Clear Channel Outdoor Holdings, Inc.	7.50% (b)	06/01/2029	198,558
305,000	Clearway Energy Operating LLC	4.75% (b)	03/15/2028	274,911

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
125,000	CMG Media Corporation	8.88% (b)	12/15/2027	99,094
380,000	CNX Midstream Partners LP	4.75% (b)	04/15/2030	319,683
185,000	CNX Resources Corporation	6.00% (b)	01/15/2029	173,162
150,000	CommScope Technologies LLC	5.00% (b)	03/15/2027	111,100
225,000	CommScope, Inc.	4.75% (b)	09/01/2029	182,137
290,000	Community Health Systems, Inc.	6.00% (b)	01/15/2029	240,662
265,000	Community Health Systems, Inc.	6.88% (b)	04/15/2029	171,696
270,000	Community Health Systems, Inc.	4.75% (b)	02/15/2031	198,416
380,000	Consolidated Communications, Inc.	5.00% (b)	10/01/2028	304,331
200,000	Cornerstone Building Brands, Inc.	6.13% (b)	01/15/2029	128,722
170,000	Coty, Inc.	6.50% (b)	04/15/2026	156,981
285,000	Coty, Inc.	5.00% (b)	04/15/2026	261,631
470,000	CQP Holdco LP	5.50% (b)	06/15/2031	401,624
445,000	CSC Holdings LLC	5.75% (b)	01/15/2030	324,952
220,000	CSI Compressco LP	7.50% (b)	04/01/2025	203,667
190,000	CVR Nitrogen Finance Corporation	6.13% (b)	06/15/2028	170,146
100,000	Dana, Inc.	5.38%	11/15/2027	86,826
65,000	Dana, Inc.	4.25%	09/01/2030	50,564
290,000	Dealer Tire LLC	8.00% (b)	02/01/2028	250,911
210,000	Diamond Sports Group LLC	5.38% (b)	08/15/2026	52,762
245,000	DirectTV Financing LLC	5.88% (b)	08/15/2027	209,795
300,000	DISH DBS Corporation	5.88%	11/15/2024	253,776
195,000	DISH DBS Corporation	5.75% (b)	12/01/2028	144,746
170,000	DISH DBS Corporation	5.13%	06/01/2029	103,836
510,000	Dun & Bradstreet Corporation	5.00% (b)	12/15/2029	441,186
170,000	EES Finance Corporation	8.13%	05/01/2025	161,308
170,000	Embarq Corporation	8.00%	06/01/2036	128,041
135,000	Emergent BioSolutions, Inc.	3.88% (b)	08/15/2028	95,885
140,000	Encompass Health Corporation	4.50%	02/01/2028	120,107
45,000	Encompass Health Corporation	4.75%	02/01/2030	37,775
145,000	Encompass Health Corporation	4.63%	04/01/2031	117,625
235,000	Endo Luxembourg Finance Company SARL	6.13% (b)	04/01/2029	178,109
230,000	Energizer Holdings, Inc.	6.50% (b)	12/31/2027	201,849
155,000	EQM Midstream Partners LP	4.75% (b)	01/15/2031	124,057
385,000	EverArc Escrow SARL	5.00% (b)	10/30/2029	324,582
300,000	Ferrellgas LP	5.38% (b)	04/01/2026	260,910
340,000	Fertitta Entertainment LLC	6.75% (b)	01/15/2030	261,929
165,000	First Student Bidco, Inc.	4.00% (b)	07/31/2029	132,270
630,000	Ford Motor Company	3.25%	02/12/2032	473,366
400,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	369,462
200,000	Ford Motor Credit Company LLC	4.95%	05/28/2027	186,208
260,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	202,342
255,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (b)	05/01/2028	211,209
85,000	Frontier Communications Holdings LLC	5.88% (b)	10/15/2027	76,645
165,000	Frontier Communications Holdings LLC	5.00% (b)	05/01/2028	140,623
105,000	Frontier Communications Holdings LLC	6.75% (b)	05/01/2029	86,653

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,218	Frontier Communications Holdings LLC	5.88%	11/01/2029	17,904
395,000	Full House Resorts, Inc.	8.25% (b)	02/15/2028	316,265
200,000	Gap, Inc.	3.88% (b)	10/01/2031	139,906
250,000	GCI LLC	4.75% (b)	10/15/2028	216,971
380,000	Glatfelter Corporation	4.75% (b)	11/15/2029	266,401
320,000	Global Access, Inc.	5.00% (b)	07/15/2029	270,829
348,989	Global Aircraft Leasing Company (7.25% PIK)	6.50% (b)	09/15/2024	265,321
240,000	Golden Entertainment, Inc.	7.63% (b)	04/15/2026	237,875
280,000	Goodyear Tire & Rubber Company	5.25%	07/15/2031	225,494
125,000	GrafTech Finance, Inc.	4.63% (b)	12/15/2028	101,401
305,000	Griffon Corporation	5.75%	03/01/2028	277,721
5,205	Gulfport Energy Corporation	8.00%	05/17/2026	5,130
182,043	Gulfport Energy Corporation	8.00% (b)	05/17/2026	179,424
400,000	Gulfport Escrow	0.00%	05/15/2025	2,020
315,000	Helios Software Holdings, Inc.	4.63% (b)	05/01/2028	250,395
170,000	Hertz Corporation	5.00% (b)	12/01/2029	131,360
365,000	Hess Midstream Operations LP	4.25% (b)	02/15/2030	306,363
450,000	Hess Midstream Operations LP	5.50% (b)	10/15/2030	404,635
360,000	H-Food Holdings LLC	8.50% (b)	06/01/2026	252,508
220,000	Hightower Holding LLC	6.75% (b)	04/15/2029	165,758
470,000	Hilcorp Energy LP	6.25% (b)	11/01/2028	443,856
300,000	Icahn Enterprises LP	5.25%	05/15/2027	266,398
55,000	iHeartCommunications, Inc.	8.38%	05/01/2027	43,825
305,000	II-VI, Inc.	5.00% (b)	12/15/2029	266,840
325,000	Illuminate Buyer LLC	9.00% (b)	07/01/2028	257,174
335,000	Installed Building Products, Inc.	5.75% (b)	02/01/2028	298,091
145,000	Iron Mountain, Inc.	4.88% (b)	09/15/2029	123,656
350,000	Iron Mountain, Inc.	4.50% (b)	02/15/2031	287,000
235,000	iStar, Inc.	4.75%	10/01/2024	221,611
400,000	JELD-WEN, Inc.	4.63% (b)	12/15/2025	340,516
155,000	LBM Acquisition LLC	6.25% (b)	01/15/2029	100,028
155,000	LD Holdings Group LLC	6.50% (b)	11/01/2025	105,617
165,000	LD Holdings Group LLC	6.13% (b)	04/01/2028	100,828
200,000	Leeward Renewable Energy Operations LLC	4.25% (b)	07/01/2029	159,990
240,000	Legacy LifePoint Health LLC	4.38% (b)	02/15/2027	205,948
220,000	Legends Hospitality Holding Company LLC	5.00% (b)	02/01/2026	184,684
115,000	Level 3 Financing, Inc.	3.75% (b)	07/15/2029	89,125
320,000	LFS Topco LLC	5.88% (b)	10/15/2026	253,267
195,000	LifePoint Health, Inc.	5.38% (b)	01/15/2029	143,593
179,955	Ligado Networks LLC (15.50% PIK)	15.50% (b)	11/01/2023	98,076
550,000	Lions Gate Capital Holdings LLC	5.50% (b)	04/15/2029	430,603
270,000	LSF9 Atlantis Holdings LLC	7.75% (b)	02/15/2026	229,047
310,000	Lumen Technologies, Inc.	5.13% (b)	12/15/2026	261,578
280,000	Lumen Technologies, Inc.	4.00% (b)	02/15/2027	237,560
285,000	M/I Homes, Inc.	4.95%	02/01/2028	242,653
160,000	Madison IAQ LLC	4.13% (b)	06/30/2028	132,389

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
160,000	Madison IAQ LLC	5.88% (b)	06/30/2029	123,020
245,000	McGraw-Hill Education, Inc.	5.75% (b)	08/01/2028	210,258
425,000	Medline Borrower LP	5.25% (b)	10/01/2029	350,378
315,000	Metis Merger Sub LLC	6.50% (b)	05/15/2029	250,827
250,000	Michaels Companies, Inc.	5.25% (b)	05/01/2028	196,996
200,000	Michaels Companies, Inc.	7.88% (b)	05/01/2029	132,402
335,000	Midwest Gaming Borrower LLC	4.88% (b)	05/01/2029	273,573
315,000	Minerva Merger Sub, Inc.	6.50% (b)	02/15/2030	262,882
295,000	ModivCare Escrow Issuer, Inc.	5.00% (b)	10/01/2029	238,695
175,000	ModivCare, Inc.	5.88% (b)	11/15/2025	161,242
170,000	Moss Creek Resources Holdings, Inc.	7.50% (b)	01/15/2026	152,345
225,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	202,929
120,000	Nabors Industries Ltd.	7.25% (b)	01/15/2026	106,593
125,000	Nabors Industries Ltd.	7.38% (b)	05/15/2027	118,907
305,000	Nationstar Mortgage Holdings, Inc.	5.75% (b)	11/15/2031	233,920
225,000	Navient Corporation	5.00%	03/15/2027	185,394
255,000	NCL Corporation Ltd.	5.88% (b)	03/15/2026	200,895
185,000	NCL Corporation Ltd.	5.88% (b)	02/15/2027	158,523
85,000	News Corporation	5.13% (b)	02/15/2032	75,429
170,000	NFP Corporation	6.88% (b)	08/15/2028	140,736
200,000	NFP Corporation	4.88% (b)	08/15/2028	171,596
415,000	NGL Energy Operating LLC	7.50% (b)	02/01/2026	374,963
180,000	NGL Energy Partners LP	7.50%	04/15/2026	134,865
685,000	NRG Energy, Inc.	3.63% (b)	02/15/2031	538,513
265,000	Oasis Petroleum, Inc.	6.38% (b)	06/01/2026	245,520
450,000	Occidental Petroleum Corporation	6.63%	09/01/2030	464,319
360,000	Occidental Petroleum Corporation	6.13%	01/01/2031	365,623
155,000	Occidental Petroleum Corporation	6.45%	09/15/2036	159,250
155,000	Occidental Petroleum Corporation	6.60%	03/15/2046	165,069
420,000	Olympus Water US Holding Corporation	4.25% (b)	10/01/2028	329,624
200,000	Olympus Water US Holding Corporation	6.25% (b)	10/01/2029	139,250
60,000	OneMain Finance Corporation	7.13%	03/15/2026	55,594
300,000	OneMain Finance Corporation	6.63%	01/15/2028	268,664
400,000	Organon & Company	5.13% (b)	04/30/2031	346,588
305,000	Owens & Minor, Inc.	6.63% (b)	04/01/2030	278,987
315,000	Par Petroleum LLC	7.75% (b)	12/15/2025	298,244
200,000	Park Intermediate Holdings LLC	4.88% (b)	05/15/2029	172,060
75,000	PBF Holding Company LLC	6.00%	02/15/2028	63,676
140,000	PECF USS Intermediate Holding Corporation	8.00% (b)	11/15/2029	111,146
300,000	Penn National Gaming, Inc.	5.63% (b)	01/15/2027	263,616
145,000	Penn National Gaming, Inc.	4.13% (b)	07/01/2029	110,226
245,000	PennyMac Financial Services, Inc.	4.25% (b)	02/15/2029	180,527
225,000	Performance Food Group, Inc.	5.50% (b)	10/15/2027	208,687
180,000	Performance Food Group, Inc.	4.25% (b)	08/01/2029	150,656
500,000	PetSmart, Inc.	7.75% (b)	02/15/2029	451,378
148,000	PIC AU Holdings LLC	10.00% (b)	12/31/2024	153,887

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
435,000	Pike Corporation	5.50% (b)	09/01/2028	353,777
105,000	Post Holdings, Inc.	5.50% (b)	12/15/2029	94,077
420,000	Post Holdings, Inc.	4.63% (b)	04/15/2030	355,093
235,000	Premier Entertainment Sub LLC	5.63% (b)	09/01/2029	167,668
115,000	Premier Entertainment Sub LLC	5.88% (b)	09/01/2031	79,971
195,000	Prime Security Services Borrower LLC	6.25% (b)	01/15/2028	163,659
350,000	Radiate Holdco LLC	4.50% (b)	09/15/2026	302,327
75,000	Radiate Holdco LLC	6.50% (b)	09/15/2028	58,176
200,000	Radiology Partners, Inc.	9.25% (b)	02/01/2028	150,496
105,000	Real Hero Merger Sub 2, Inc.	6.25% (b)	02/01/2029	79,780
190,000	Realogy Group LLC	5.75% (b)	01/15/2029	144,400
395,000	Realogy Group LLC	5.25% (b)	04/15/2030	293,349
215,000	Rent-A-Center, Inc.	6.38% (b)	02/15/2029	167,977
100,000	Roller Bearing Company of America, Inc.	4.38% (b)	10/15/2029	85,217
420,000	RP Escrow Issuer LLC	5.25% (b)	12/15/2025	363,656
360,000	Schweitzer-Mauduit International, Inc.	6.88% (b)	10/01/2026	320,877
250,000	Scientific Games Holdings LP	6.63% (b)	03/01/2030	212,893
375,000	Scripps Escrow, Inc.	5.88% (b)	07/15/2027	328,776
410,000	SEG Holding LLC	5.63% (b)	10/15/2028	367,942
290,000	Select Medical Corporation	6.25% (b)	08/15/2026	271,289
260,000	Southwestern Energy Company	5.38%	02/01/2029	241,662
215,000	Southwestern Energy Company	4.75%	02/01/2032	184,242
285,000	Spectrum Brands, Inc.	5.00% (b)	10/01/2029	246,844
225,000	SRS Distribution, Inc.	4.63% (b)	07/01/2028	197,233
350,000	SRS Distribution, Inc.	6.13% (b)	07/01/2029	276,642
105,000	Staples, Inc.	7.50% (b)	04/15/2026	87,350
85,000	Staples, Inc.	10.75% (b)	04/15/2027	56,331
145,000	Station Casinos LLC	4.63% (b)	12/01/2031	113,281
420,000	Suburban Propane Partners LP	5.00% (b)	06/01/2031	357,827
240,000	SunCoke Energy, Inc.	4.88% (b)	06/30/2029	192,104
230,000	Sunoco LP	6.00%	04/15/2027	219,686
100,000	Sunoco LP	4.50%	05/15/2029	82,622
195,000	SWF Escrow Issuer Corporation	6.50% (b)	10/01/2029	131,415
435,000	Tenet Healthcare Corporation	6.25% (b)	02/01/2027	401,288
475,000	Tenet Healthcare Corporation	6.13% (b)	10/01/2028	407,963
250,000	Tenet Healthcare Corporation	6.13% (b)	06/15/2030	231,390
190,000	Tenneco, Inc.	5.13% (b)	04/15/2029	179,185
115,000	T-Mobile USA, Inc.	3.38% (b)	04/15/2029	100,959
155,000	TMS International Corporation	6.25% (b)	04/15/2029	112,858
275,000	Townsquare Media, Inc.	6.88% (b)	02/01/2026	245,341
70,000	TransDigm, Inc.	8.00% (b)	12/15/2025	70,924
285,000	TransDigm, Inc.	5.50%	11/15/2027	242,732
210,938	Transocean Poseidon Ltd.	6.88% (b)	02/01/2027	185,900
202,500	Transocean Proteus Ltd.	6.25% (b)	12/01/2024	189,057
111,000	Transocean, Inc.	11.50% (b)	01/30/2027	104,333
305,000	Trident TPI Holdings, Inc.	6.63% (b)	11/01/2025	280,513

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
180,000	Triton Water Holdings, Inc.	6.25% (b)	04/01/2029	128,099
65,000	Tronox, Inc.	4.63% (b)	03/15/2029	52,406
185,000	Uber Technologies, Inc.	4.50% (b)	08/15/2029	152,509
420,000	United Airlines, Inc.	4.63% (b)	04/15/2029	357,712
390,000	United Natural Foods, Inc.	6.75% (b)	10/15/2028	365,017
205,000	Uniti Group LP	6.50% (b)	02/15/2029	150,765
230,000	Univision Communications, Inc.	4.50% (b)	05/01/2029	193,236
310,000	US Foods, Inc.	4.63% (b)	06/01/2030	261,754
465,000	USA Compression Partners LP	6.88%	09/01/2027	413,336
220,000	Victoria's Secret Company	4.63% (b)	07/15/2029	166,074
85,000	Viking Cruises Ltd.	13.00% (b)	05/15/2025	87,224
605,000	Viking Cruises Ltd.	5.88% (b)	09/15/2027	452,808
145,000	Viper Energy Partners LP	5.38% (b)	11/01/2027	138,834
105,000	Virtusa Corporation	7.13% (b)	12/15/2028	84,559
385,000	WASH Multifamily Acquisition, Inc.	5.75% (b)	04/15/2026	363,519
160,000	Waste Pro, Inc.	5.50% (b)	02/15/2026	142,345
113,000	Weatherford International Ltd.	11.00% (b)	12/01/2024	114,009
120,000	Weatherford International Ltd.	6.50% (b)	09/15/2028	107,914
80,000	Weatherford International Ltd.	8.63% (b)	04/30/2030	66,539
290,000	Western Midstream Operating LP	4.55%	02/01/2030	251,661
170,000	Wheel Pros, Inc.	6.50% (b)	05/15/2029	120,368
305,000	WR Grace Holdings LLC	5.63% (b)	08/15/2029	225,319
380,000	XHR LP	4.88% (b)	06/01/2029	326,561
Total US Corporate Bonds (Cost \$68,166,205)				57,520,158
US Government and Agency Mortgage Backed Obligations - 7.9%				
4,429,081	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.45% (f)(h)	03/25/2023	22,207
10,928,827	Federal Home Loan Mortgage Corporation Pass-Thru, Series KF89-AS (Secured Overnight Financing Rate 30 Day Average + 0.37%)	1.09%	09/25/2030	10,842,197
886,960	Federal Home Loan Mortgage Corporation REMICS, Series 3926-HS (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	5.13% (h)(j)	09/15/2041	117,698
2,764	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NY	3.00%	06/15/2040	2,762
259,810	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	254,436
1,439,443	Federal Home Loan Mortgage Corporation REMICS, Series 4795-FB (1 Month LIBOR USD + 0.30%, 0.30% Floor, 6.50% Cap)	1.62%	06/15/2048	1,419,221
15,288,245	Federal Home Loan Mortgage Corporation REMICS, Series 4851-PF (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	1.72%	08/15/2057	15,149,245
14,227,802	Federal Home Loan Mortgage Corporation REMICS, Series 4944-F (1 Month LIBOR USD + 0.45%, 0.45% Floor, 6.50% Cap)	2.07%	01/25/2050	14,203,020
1,773,115	Federal Home Loan Mortgage Corporation REMICS, Series 4981-GF (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	2.02%	06/25/2050	1,770,246
7,100,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2020-DNA2-B1 (1 Month LIBOR USD + 2.50%)	4.12% (b)	02/25/2050	6,102,547
9,716,369	Federal National Mortgage Association, Series 2017-11-SK (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.43% (h)(j)	03/25/2047	1,435,236
5,232,755	Federal National Mortgage Association, Series 2018-86-MF (1 Month LIBOR USD + 0.30%, 0.30% Floor, 6.50% Cap)	1.92%	12/25/2048	5,193,012

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
22,858,622	Federal National Mortgage Association, Series 2019-M7-X	0.44% (f)(h)	04/25/2029	446,799
9,452,637	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.53% (h)(j)	08/25/2050	1,436,332
10,357,328	Federal National Mortgage Association, Series 2021-32-AI	3.00% (h)	05/25/2046	1,396,175
24,681,386	Federal National Mortgage Association, Series 2021-M8-X	0.50% (f)(h)	11/25/2035	772,764
6,000,000	Federal National Mortgage Association, Series 2022-43-FA (Secured Overnight Financing Rate 30 Day Average + 0.55%, 0.55% Floor, 6.00% Cap)	1.33%	07/25/2052	6,006,797
27,593,924	Government National Mortgage Association, Series 2013-155-IB	0.16% (f)(h)	09/16/2053	183,822
8,571,066	Government National Mortgage Association, Series 2019-128-KS (-1 x 1 Month LIBOR USD + 2.85%, 2.85% Cap)	1.25% (h)(j)	10/20/2049	241,184
7,806,852	Government National Mortgage Association, Series 2020-104-SB (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.55% (h)(j)	07/20/2050	1,157,421
23,088,220	Government National Mortgage Association, Series 2020-115-SA (-1 x 1 Month LIBOR USD + 4.20%, 4.20% Cap)	2.60% (h)(j)	08/20/2050	1,591,351
16,823,267	Government National Mortgage Association, Series 2020-115-YS (-1 x 1 Month LIBOR USD + 4.20%, 4.20% Cap)	2.60% (h)(j)	08/20/2050	1,112,529
36,772,249	Government National Mortgage Association, Series 2020-129-SA (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	2.15% (h)(j)	09/20/2050	1,540,934
40,860,423	Government National Mortgage Association, Series 2020-146-IJ	2.50% (h)	10/20/2050	5,359,625
16,666,516	Government National Mortgage Association, Series 2020-189-SU (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (h)(j)	12/20/2050	2,485,913
13,725,046	Government National Mortgage Association, Series 2021-193-DS (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	1.83% (h)(j)	11/20/2051	242,483
9,339,151	Government National Mortgage Association, Series 2021-1-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (h)(j)	01/20/2051	1,424,186
29,982,001	Government National Mortgage Association, Series 2021-35-IO	0.99% (f)(h)	12/16/2062	2,376,020
Total US Government and Agency Mortgage Backed Obligations (Cost \$99,550,521)				84,286,162
Common Stocks - 0.0%				
2,146	CWT Travel Holdings, Inc. (e)(k)			42,920
15,858	Foresight Equity (e)(k)			312,875
4,792	Frontera Energy Corporation (k)			38,052
138	Frontera Holdings LLC Equity (e)(k)			69
3,553	Intelsat Emergence S.A. (e)(k)			95,931
9,088	McDermott International Ltd. (k)			4,998
Total Common Stocks (Cost \$1,022,195)				494,845
Escrow Notes - 0.0%				
380,000	GCB Intelsat Jackson Escrow (e)(k)			—
Total Escrow Notes (Cost \$—)				—
Rights - 0.0%				
372	Intelsat Jackson Holdings Ltd. (e)(k)			1,488
372	Intelsat Jackson Holdings Ltd. (e)(k)			1,395
Total Rights (Cost \$—)				2,883
Warrants - 0.0%				
3,500	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (e) (k)			852
29,269	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (e) (k)			—
Total Warrants (Cost \$—)				852

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 4.3%				
7,928,231	First American Government Obligations Fund - Class U	1.31% (1)		7,928,231
7,928,231	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (1)		7,928,231
7,928,231	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (1)		7,928,231
5,700,000	United States Treasury Bills	0.00%	07/28/2022	5,695,415
5,700,000	United States Treasury Bills	0.00%	10/06/2022	5,673,353
5,700,000	United States Treasury Bills	0.00%	01/26/2023	5,619,587
5,700,000	United States Treasury Bills	0.00%	04/20/2023	5,582,571
Total Short Term Investments (Cost \$46,461,990)				46,355,619
Total Investments - 99.2% (Cost \$1,198,986,950)				1,062,609,629
Other Assets in Excess of Liabilities - 0.8%				8,342,682
NET ASSETS - 100.0%				\$ 1,070,952,311

- (a) Perpetual maturity. The date disclosed is the next call date of the security.
 - (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) 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) 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.
 - (g) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (h) Interest only security
 - (i) 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.
 - (j) 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.
 - (k) Non-income producing security
 - (l) Seven-day yield as of period end
 - (m) 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.
 - (n) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

BRL Brazilian Real

GBP British Pound

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	20.2%
Non-Agency Residential Collateralized Mortgage Obligations	19.7%
Non-Agency Commercial Mortgage Backed Obligations	15.3%
Bank Loans	9.9%
US Government and Agency Mortgage Backed Obligations	7.9%
Asset Backed Obligations	6.9%
Foreign Corporate Bonds	6.6%
US Corporate Bonds	5.4%
Short Term Investments	4.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	3.0%
Common Stocks	0.0% (o)
Rights	0.0% (o)
Warrants	0.0% (o)
Escrow Notes	0.0% (o)
Other Assets and Liabilities	0.8%
	<hr/>
	100.0%
	<hr/> <hr/>

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	20.2%
Non-Agency Residential Collateralized Mortgage Obligations	19.7%
Non-Agency Commercial Mortgage Backed Obligations	15.3%
US Government and Agency Mortgage Backed Obligations	7.9%
Asset Backed Obligations	6.9%
Short Term Investments	4.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	3.0%
Energy	2.4%
Healthcare	1.8%
Utilities	1.8%
Electronics/Electric	1.5%
Business Equipment and Services	1.3%
Transportation	1.2%
Media	1.1%
Banking	1.1%
Retailers (other than Food/Drug)	0.8%
Aerospace & Defense	0.7%
Telecommunications	0.7%
Chemicals/Plastics	0.7%
Finance	0.7%
Mining	0.6%
Industrial Equipment	0.6%
Leisure	0.5%
Insurance	0.5%
Automotive	0.4%
Building and Development (including Steel/Metals)	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Technology	0.3%
Food Products	0.3%
Commercial Services	0.3%
Financial Intermediaries	0.2%
Containers and Glass Products	0.2%
Pharmaceuticals	0.2%
Food Service	0.2%
Construction	0.2%
Consumer Products	0.1%
Environmental Control	0.1%
Cosmetics/Toiletries	0.1%
Chemical Products	0.1%
Real Estate	0.1%
Beverage and Tobacco	0.1%
Pulp & Paper	0.1%
Diversified Manufacturing	0.1%
Food/Drug Retailers	0.0% (o)
Other Assets and Liabilities	0.8%
	<u>100.0%</u>

(o) Represents less than 0.05% of net assets

DoubleLine Low Duration Emerging Markets Fixed Income Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 80.3%				
Brazil - 4.2%				
2,800,000	Banco Bradesco S.A.	3.20%	01/27/2025	2,678,634
2,500,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50% (g)	01/23/2081	2,503,961
105,102	Invepar Holdings	0.00% (a)(b)	12/30/2028	—
1,517,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 2.82%)	4.50%	11/21/2029	1,426,336
5,000,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	4,406,250
				11,015,181
Chile - 9.3%				
1,850,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	1,642,957
1,100,000	Banco del Estado de Chile	2.70%	01/09/2025	1,043,184
4,850,000	Chile Electricity PEC S.p.A.	0.00% (d)	01/25/2028	3,580,650
300,000	Colbun S.A.	4.50%	07/10/2024	298,324
608,500	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	556,406
2,500,267	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,106,457
5,350,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	5,275,742
295,000	Geopark Ltd.	6.50%	09/21/2024	299,261
2,294,240	GNL Quintero S.A.	4.63%	07/31/2029	2,206,910
1,150,000	Guacolda Energia S.A.	4.56%	04/30/2025	406,885
700,000	Mercury Chile Holdco LLC	6.50% (d)	01/24/2027	607,894
900,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	781,578
1,100,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	1,090,546
2,000,000	Telefonica Chile S.A.	3.88%	10/12/2022	2,004,540
1,478,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	1,068,592
1,500,000	VTR Finance NV	6.38%	07/15/2028	1,072,677
				24,042,603
Colombia - 6.6%				
1,350,000	AI Candelaria Spain S.A.	7.50%	12/15/2028	1,212,530
3,430,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	3,205,335
2,700,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	2,360,623
3,350,000	Ecopetrol S.A.	5.88%	09/18/2023	3,364,623
3,100,000	Ecopetrol S.A.	4.13%	01/16/2025	2,878,040
2,800,000	Grupo Aval Ltd.	4.75%	09/26/2022	2,794,232
1,100,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	1,037,243
270,000	Millicom International Cellular S.A.	6.63%	10/15/2026	258,077
				17,110,703
Dominican Republic - 0.4%				
900,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	905,602
Guatemala - 0.4%				
1,216,800	Millicom International Cellular S.A.	5.13%	01/15/2028	1,047,367

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
India - 2.8%				
1,200,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	1,169,741
200,000	ONGC Videsh Ltd.	3.75%	05/07/2023	200,223
1,500,000	ONGC Videsh Ltd.	4.63%	07/15/2024	1,509,967
500,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	484,510
3,150,000	Reliance Industries Ltd.	4.13%	01/28/2025	3,150,403
900,000	Vedanta Resources Ltd.	7.13%	05/31/2023	733,586
				<u>7,248,430</u>
Indonesia - 6.0%				
900,000	Freeport Indonesia PT	4.76% (d)	04/14/2027	865,800
500,000	Freeport-McMoRan, Inc.	5.00%	09/01/2027	496,932
4,450,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	4,138,189
1,300,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	1,293,546
3,800,000	Minejesa Capital B.V.	4.63%	08/10/2030	3,423,420
1,900,000	Pertamina Persero PT	4.30%	05/20/2023	1,906,517
3,800,000	Pertamina Persero PT	1.40%	02/09/2026	3,380,983
				<u>15,505,387</u>
Jamaica - 0.1%				
350,326	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (d)	04/01/2025	247,113
55,224	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (c)(d)	07/18/2022	25,817
				<u>272,930</u>
Korea - 12.5%				
1,100,000	Korea Development Bank	1.25%	06/03/2025	1,030,749
3,000,000	Korea Development Bank	1.00%	09/09/2026	2,709,542
1,700,000	Korea East-West Power Company Ltd.	1.75% (d)	05/06/2025	1,604,794
3,431,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,238,851
1,500,000	Korea Electric Power Corporation	1.13% (d)	06/15/2025	1,390,222
4,600,000	Korea Electric Power Corporation	1.13%	06/15/2025	4,263,349
1,100,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (d)	04/27/2026	1,001,406
4,550,000	Korea Southern Power Company Ltd.	0.75% (d)	01/27/2026	4,092,707
5,500,000	KT Corporation	1.00%	09/01/2025	5,038,275
4,500,000	LG Chem Ltd.	3.25%	10/15/2024	4,448,778
3,600,000	POSCO Holdings, Inc.	2.38%	01/17/2023	3,581,159
				<u>32,399,832</u>
Kuwait - 1.7%				
400,000	Equate Petrochemical B.V.	4.25%	11/03/2026	393,017
2,600,000	MEGlobal Canada ULC	5.00% (d)	05/18/2025	2,628,927
1,500,000	MEGlobal Canada ULC	5.00%	05/18/2025	1,516,689
				<u>4,538,633</u>
Malaysia - 3.9%				
1,244,000	Axiata SPV2 BHD	4.36%	03/24/2026	1,259,394
3,400,000	Petronas Capital Ltd.	3.50%	03/18/2025	3,373,189
5,550,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	5,354,224
				<u>9,986,807</u>

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Mexico - 1.8%				
1,500,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (c)	07/06/2022	1,487,820
2,000,000	BBVA Bancomer S.A.	1.88%	09/18/2025	1,816,140
1,000,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	929,790
600,000	Orbia Advance Corporation S.A.B. de C.V.	1.88%	05/11/2026	536,508
				4,770,258
Panama - 3.1%				
1,000,000	Banistmo S.A.	3.65%	09/19/2022	1,000,390
3,250,000	Multibank, Inc.	4.38%	11/09/2022	3,247,254
227,583	Panama Metro Line SP	0.00% (d)	12/05/2022	223,546
359,669	Panama Metro Line SP	0.00%	12/05/2022	353,288
3,557,000	Sable International Finance Ltd.	5.75%	09/07/2027	3,269,274
				8,093,752
Paraguay - 0.6%				
600,000	Banco Continental SAECA	2.75% (d)	12/10/2025	511,041
1,200,000	Banco Continental SAECA	2.75%	12/10/2025	1,022,082
				1,533,123
Peru - 10.0%				
1,735,000	Banco BBVA Peru S.A.	5.00%	08/26/2022	1,736,293
2,700,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (d)	09/30/2031	2,370,492
650,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	570,674
1,750,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	1,602,125
1,750,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,624,157
1,000,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	998,640
500,000	Camposol S.A.	6.00%	02/03/2027	421,185
1,400,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	1,350,993
3,343,750	Fenix Power Peru S.A.	4.32%	09/20/2027	3,132,074
2,564,800	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	2,353,204
2,900,000	Inkia Energy Ltd.	5.88%	11/09/2027	2,659,300
289,452	Interoceanica Finance Ltd.	0.00%	11/30/2025	267,743
2,300,000	Kallpa Generacion S.A.	4.88%	05/24/2026	2,208,000
1,633,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	1,454,995
870,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	864,439
2,400,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	2,271,564
				25,885,878
Qatar - 1.7%				
700,000	Qatar Energy	1.38% (d)	09/12/2026	631,044
4,300,000	Qatar Energy	1.38%	09/12/2026	3,876,411
				4,507,455
Saudi Arabia - 1.9%				
900,000	SA Global Sukuk Ltd.	1.60% (d)	06/17/2026	821,929
3,400,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	3,105,064

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	Saudi Arabian Oil Company	1.25% (d)	11/24/2023	483,969
400,000	Saudi Arabian Oil Company	2.88%	04/16/2024	392,982
				4,803,944
Singapore - 10.9%				
500,000	DBS Group Holdings Ltd.	1.17% (d)	11/22/2024	474,245
5,500,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	5,006,183
450,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	453,467
1,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (d)	09/10/2030	923,865
5,500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	5,081,257
1,300,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	1,254,886
1,100,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,088,748
5,000,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	4,749,200
3,250,000	Temasek Financial Ltd.	2.38%	01/23/2023	3,241,183
2,700,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	2,680,303
3,800,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	3,442,230
				28,395,567
South Africa - 0.4%				
1,000,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	1,009,616
United Arab Emirates - 2.0%				
5,530,524	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	5,148,348
Total Foreign Corporate Bonds (Cost \$225,199,332)				208,221,416
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 18.3%				
Brazil - 1.9%				
5,100,000	Brazilian Government International Bond	2.88%	06/06/2025	4,814,406
Chile - 0.3%				
800,000	Chile Government International Bond	3.13%	01/21/2026	772,614
Colombia - 2.2%				
400,000	Colombia Government International Bond	2.63%	03/15/2023	393,720
5,800,000	Colombia Government International Bond	4.50%	01/28/2026	5,452,648
				5,846,368
Indonesia - 2.4%				
1,500,000	Perusahaan Penerbit SBSN Indonesia III	3.30%	11/21/2022	1,501,125
3,250,000	Perusahaan Penerbit SBSN Indonesia III	2.30%	06/23/2025	3,088,313
1,500,000	Perusahaan Penerbit SBSN Indonesia III	1.50% (d)	06/09/2026	1,350,000
300,000	Perusahaan Penerbit SBSN Indonesia III	1.50%	06/09/2026	270,000
				6,209,438
Malaysia - 1.9%				
5,100,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	5,041,247

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Panama - 2.3%				
2,500,000	Panama Government International Bond	4.00%	09/22/2024	2,497,025
3,600,000	Panama Government International Bond	3.75%	03/16/2025	3,559,397
				6,056,422
Peru - 2.2%				
6,300,000	Peruvian Government International Bond	2.39%	01/23/2026	5,863,621
Qatar - 1.8%				
4,700,000	Qatar Government International Bond	3.25%	06/02/2026	4,642,519
Saudi Arabia - 0.9%				
2,300,000	Saudi Government International Bond	3.25%	10/26/2026	2,250,085
South Africa - 1.4%				
2,500,000	Republic of South Africa Government Bond	4.67%	01/17/2024	2,486,130
1,300,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,235,286
				3,721,416
United Arab Emirates - 1.0%				
1,500,000	Abu Dhabi Government International Bond	0.75% (d)	09/02/2023	1,453,343
1,300,000	Abu Dhabi Government International Bond	2.50% (d)	04/16/2025	1,262,418
				2,715,761
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$51,635,633)				47,933,897
Common Stocks - 0.1%				
18,285	Frontera Energy Corporation (e)			145,185
Total Common Stocks (Cost \$1,636,240)				145,185
Warrants - 0.0%				
87,695	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (a)(e)		05/16/2039	—
Total Warrants (Cost \$—)				—
Short Term Investments - 0.6%				
550,746	First American Government Obligations Fund - Class U	1.31% (f)		550,746
550,745	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (f)		550,745
550,745	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (f)		550,745
Total Short Term Investments (Cost \$1,652,236)				1,652,236
Total Investments - 99.3% (Cost \$280,123,441)				257,952,734
Other Assets in Excess of Liabilities - 0.7%				1,809,634
NET ASSETS - 100.0%				\$ 259,762,368

- (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) Perpetual maturity. The date disclosed is the next call date of the security.
 - (d) 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.
 - (e) Non-income producing security
 - (f) Seven-day yield as of period end
 - (g) 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.
- 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	80.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	18.3%
Short Term Investments	0.6%
Common Stocks	0.1%
Warrants	0.0% (h)
Other Assets and Liabilities	0.7%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Banking	22.7%
Utilities	18.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	18.3%
Energy	12.5%
Telecommunications	8.2%
Transportation	5.4%
Mining	3.3%
Chemical Products	2.9%
Finance	2.7%
Chemicals/Plastics	2.2%
Building and Development (including Steel/Metals)	1.4%
Short Term Investments	0.6%
Consumer Products	0.2%
Construction	0.0% (h)
Other Assets and Liabilities	0.7%
	<hr/>
	100.0%
	<hr/> <hr/>

COUNTRY BREAKDOWN as a % of Net Assets:

Korea	12.5%
Peru	12.2%
Singapore	10.9%
Chile	9.6%
Colombia	8.8%
Indonesia	8.4%
Brazil	6.1%
Malaysia	5.8%
Panama	5.4%
Qatar	3.5%
United Arab Emirates	3.0%
India	2.8%
Saudi Arabia	2.8%
Mexico	1.8%
South Africa	1.8%
Kuwait	1.7%
United States	0.7%
Paraguay	0.6%
Guatemala	0.4%
Dominican Republic	0.4%
Jamaica	0.1%
Other Assets and Liabilities	0.7%
	<u>100.0%</u>

(h) Represents less than 0.05% of net assets

DoubleLine Long Duration Total Return Bond Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Mortgage Backed Obligations - 75.9%				
1,701,783	Federal Home Loan Mortgage Corporation REMICS, Series 4057-ZB	3.50%	06/15/2042	1,687,383
1,316,079	Federal Home Loan Mortgage Corporation REMICS, Series 4194-ZL	3.00% (a)	04/15/2043	1,215,956
230,785	Federal Home Loan Mortgage Corporation REMICS, Series 4204-QZ	3.00% (a)	05/15/2043	195,694
2,060,439	Federal Home Loan Mortgage Corporation REMICS, Series 4206-LZ	3.50% (a)	05/15/2043	1,983,683
2,825,501	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NZ	3.00% (a)	09/15/2044	2,618,333
2,401,971	Federal Home Loan Mortgage Corporation REMICS, Series 4440-ZD	2.50% (a)	02/15/2045	2,194,176
1,061,513	Federal Home Loan Mortgage Corporation REMICS, Series 4460-KB	3.50%	03/15/2045	1,008,359
661,640	Federal Home Loan Mortgage Corporation REMICS, Series 4839-WO	0.00% (b)	08/15/2056	491,135
1,867,168	Federal Home Loan Mortgage Corporation REMICS, Series 5017-VZ	2.00% (a)	09/25/2050	1,367,864
1,000,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	923,228
1,500,000	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	1,452,867
861,790	Federal National Mortgage Association, Pool BL2761	3.95%	06/01/2049	815,387
1,500,000	Federal National Mortgage Association, Pool BS5337	3.01%	04/01/2032	1,441,576
1,260,000	Federal National Mortgage Association, Series 2012-128-UC	2.50%	11/25/2042	1,066,989
608,432	Federal National Mortgage Association, Series 2013-66-ZK	3.00% (a)	07/25/2043	490,827
2,006,564	Federal National Mortgage Association, Series 2013-74-ZH	3.50%	07/25/2043	1,983,556
1,468,954	Federal National Mortgage Association, Series 2014-42-BZ	3.00% (a)	07/25/2044	1,357,039
1,500,000	Federal National Mortgage Association, Series 2014-67-HD	3.00%	10/25/2044	1,412,353
399,067	Federal National Mortgage Association, Series 2014-68-TD	3.00%	11/25/2044	380,282
487,784	Federal National Mortgage Association, Series 2014-80-KL	2.00%	05/25/2043	356,676
3,595,467	Federal National Mortgage Association, Series 2015-16-ZY	2.50% (a)	04/25/2045	3,172,926
955,971	Federal National Mortgage Association, Series 2016-64-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.38% (c)(e)	09/25/2046	140,272
272,147	Federal National Mortgage Association, Series 2018-21-PO	0.00% (b)	04/25/2048	219,578
2,672,162	Federal National Mortgage Association, Series 2019-68-ZL	2.50% (a)	11/25/2049	2,245,579
2,240,270	Federal National Mortgage Association, Series 2021-17-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 3.30%, 3.30% Cap)	2.37% (c)(e)	04/25/2051	83,296
1,862,909	Federal National Mortgage Association, Series 2021-28-HS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	2.82% (c)(e)	05/25/2051	216,005
280,844	Government National Mortgage Association, Series 2013-180-LO	0.00% (b)	11/16/2043	225,078
3,682,904	Government National Mortgage Association, Series 2015-53-EZ	2.00% (a)	04/16/2045	2,750,389
3,335,023	Government National Mortgage Association, Series 2015-79-VZ	2.50% (a)	05/20/2045	3,068,763
327,516	Government National Mortgage Association, Series 2016-12-MZ	3.00% (a)	01/20/2046	290,258

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,925,136	Government National Mortgage Association, Series 2021-105-JS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 3.65% Cap)	2.88% (c)(e)	06/20/2051	93,064
896,268	Government National Mortgage Association, Series 2021-42-SB (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.75% (c)(e)	03/20/2051	164,232
1,898,882	Government National Mortgage Association, Series 2021-89-SA (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	2.15% (c)(e)	05/20/2051	124,073
Total US Government and Agency Mortgage Backed Obligations (Cost \$40,896,638)				37,236,876
US Government and Agency Obligations - 20.3%				
3,200,000	United States Treasury Notes	2.88%	06/15/2025	3,187,500
1,200,000	United States Treasury Notes	3.25%	05/15/2042	1,171,500
5,900,000	United States Treasury Notes	2.88%	05/15/2052	5,574,117
Total US Government and Agency Obligations (Cost \$10,157,397)				9,933,117
Short Term Investments - 2.0%				
321,288	First American Government Obligations Fund - Class U	1.31% (d)		321,288
321,288	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (d)		321,288
321,288	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (d)		321,288
Total Short Term Investments (Cost \$963,864)				963,864
Total Investments - 98.2% (Cost \$52,017,899)				48,133,857
Other Assets in Excess of Liabilities - 1.8%				893,488
NET ASSETS - 100.0%				\$ 49,027,345

- (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) Principal only security
- (c) Interest 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	75.9%
US Government and Agency Obligations	20.3%
Short Term Investments	2.0%
Other Assets and Liabilities	1.8%
	<u>100.0%</u>

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount⁽¹⁾	Unrealized Appreciation/ (Depreciation)/ Value
10-Year US Treasury Ultra Note Future	Short	(102)	09/21/2022	(12,992,250)	\$ 122,997
5-Year US Treasury Note Future	Short	(245)	09/30/2022	(27,501,250)	(54,471)
US Treasury Long Bond Future	Long	51	09/21/2022	7,069,875	(88,177)
US Treasury Ultra Long Bond Future	Long	144	09/21/2022	22,225,500	(217,202)
					<u>\$(236,853)</u>

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

DoubleLine Strategic Commodity Fund (Consolidated)

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 109.8%				
5,651,364	First American Government Obligations Fund - Class U	1.31% (a)(b)		5,651,364
5,651,364	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (a)(b)		5,651,364
5,651,364	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.37% (a)(b)		5,651,364
2,000,000	United States Treasury Bills	0.00%	09/08/2022	1,994,111
6,000,000	United States Treasury Bills	0.00%	10/06/2022	5,971,951
9,000,000	United States Treasury Bills	0.00%	12/01/2022	8,915,898
20,000,000	United States Treasury Bills	0.00%	12/29/2022	19,757,158
15,000,000	United States Treasury Bills	0.00% (b)	01/26/2023	14,788,387
100,000,000	United States Treasury Bills	0.00% (b)(c)	02/23/2023	98,430,698
27,000,000	United States Treasury Bills	0.00% (b)(c)	03/23/2023	26,536,416
15,000,000	United States Treasury Bills	0.00%	04/20/2023	14,690,977
31,000,000	United States Treasury Bills	0.00% (b)(c)	05/18/2023	30,284,265
20,000,000	United States Treasury Bills	0.00%	06/15/2023	19,480,862
Total Short Term Investments (Cost \$259,485,146)				257,804,815
Total Investments - 109.8% (Cost \$259,485,146)				257,804,815
Liabilities in Excess of Other Assets - (9.8)%				(23,047,242)
NET ASSETS - 100.0%				\$ 234,757,573

- (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	109.8%
Other Assets and Liabilities	(9.8)%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
Commodity Beta Basket Swap ⁽¹⁾⁽²⁾	Barclays Capital, Inc.	Long	0.20%	Termination	07/01/2022	79,900,000	\$ (7,036,113)
Commodity Beta Basket Swap ⁽¹⁾⁽²⁾	Canadian Imperial Bank of Commerce	Long	0.21%	Termination	07/01/2022	89,000,000	(7,766,839)
Commodity Beta Basket Swap ⁽¹⁾⁽²⁾	Bank of America Merrill Lynch	Long	0.23%	Termination	07/01/2022	89,000,000	(7,768,253)
							\$(22,571,205)

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

⁽²⁾ Commodity Beta Basket Swap represents a swap on a basket of commodity indices designed to approximate the broad commodity market. At June 30, 2022, all constituents and their weightings were as follows:

Index	Ticker	Contract Value ⁽³⁾	Value of Index	Weightings
Soybean Future	S1	0.34	\$143	20.1%
Electrolytic Copper Future	LP1	0.18	108	15.1%
Nickel Future	LN1	0.19	85	11.9%
Brent Crude Future	CO1	0.10	78	11.0%
Crude Oil Future	CL1	0.10	77	10.9%
Low Sulphur Gas Oil Future	QS1	0.13	54	7.6%
Gasoline RBOB Future	XB1	0.07	47	6.6%
NY Harbor ULSD Heating Oil Future	HO1	0.11	33	4.6%
Sugar No. 11 Future	SB1	0.21	32	4.6%
Live Cattle Future	LC1	0.18	30	4.2%
Cotton No. 2 Future	CT1	0.32	24	3.4%
			\$711	100.0%

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

DoubleLine Global Bond Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 60.1%					
Australia - 3.1%					
1,050,000	AUD	Australia Government Bond	2.75%	04/21/2024	726,367
1,300,000	AUD	Australia Government Bond	1.00%	12/21/2030	727,037
4,317,000	AUD	Australia Government Bond	1.50%	06/21/2031	2,495,456
					3,948,860
Belgium - 4.5%					
3,350,000	EUR	Kingdom of Belgium Government Bond	1.00% (a)	06/22/2026	3,486,385
2,306,000	EUR	Kingdom of Belgium Government Bond	0.90% (a)	06/22/2029	2,306,343
					5,792,728
Canada - 4.2%					
3,160,000	CAD	Canadian Government Bond	1.50%	06/01/2023	2,420,694
3,880,000	CAD	Canadian Government Bond	0.25%	08/01/2023	2,925,765
					5,346,459
France - 6.2%					
2,100,000	EUR	French Republic Government Bond	0.25%	11/25/2026	2,103,202
1,545,000	EUR	French Republic Government Bond	1.00%	05/25/2027	1,593,038
660,000	EUR	French Republic Government Bond	0.00%	11/25/2029	613,424
3,147,657	EUR	French Republic Government Bond	0.70% (a)	07/25/2030	3,652,831
					7,962,495
Germany - 7.0%					
4,630,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	08/15/2030	4,394,939
4,950,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	02/15/2031	4,653,593
					9,048,532
Ireland - 2.5%					
1,020,000	EUR	Ireland Government Bond	1.00%	05/15/2026	1,063,154
680,000	EUR	Ireland Government Bond	0.90%	05/15/2028	688,669
1,450,000	EUR	Ireland Government Bond	1.10%	05/15/2029	1,472,848
					3,224,671
Israel - 1.6%					
4,230,000	ILS	Israel Government Bond	4.25%	03/31/2023	1,237,033
2,870,000	ILS	Israel Government Bond	2.00%	03/31/2027	807,612
					2,044,645
Japan - 15.7%					
509,000,000	JPY	Japan Government Ten Year Bond	0.10%	12/20/2028	3,744,053
500,000,000	JPY	Japan Government Twenty Year Bond	1.90%	03/20/2031	4,209,514
246,900,000	JPY	Japan Government Twenty Year Bond	1.60%	03/20/2033	2,055,579
418,000,000	JPY	Japan Government Twenty Year Bond	0.50%	03/20/2038	3,001,431

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
338,000,000	JPY	Japan Government Twenty Year Bond	0.40%	06/20/2041	2,287,837
716,000,000	JPY	Japan Government Twenty Year Bond	0.50%	09/20/2041	4,926,303
					20,224,717
Mexico - 2.1%					
276,800	MXN	Mexican Bonos	7.75% (c)	05/29/2031	1,267,152
323,300	MXN	Mexican Bonos	8.00% (c)	11/07/2047	1,434,965
					2,702,117
New Zealand - 1.8%					
4,600,000	NZD	New Zealand Government Bond	1.50%	05/15/2031	2,373,216
Portugal - 3.5%					
170,000	EUR	Portugal Obrigacoes do Tesouro OT	2.88% (a)	10/15/2025	187,517
2,860,000	EUR	Portugal Obrigacoes do Tesouro OT	1.95% (a)	06/15/2029	3,005,514
1,420,000	EUR	Portugal Obrigacoes do Tesouro OT	0.48% (a)	10/18/2030	1,300,033
					4,493,064
South Africa - 1.2%					
6,290,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	336,021
23,910,000	ZAR	Republic of South Africa Government Bond	8.88%	02/28/2035	1,232,554
					1,568,575
Spain - 4.5%					
1,470,000	EUR	Spain Government Bond	1.30% (a)	10/31/2026	1,523,082
4,470,000	EUR	Spain Government Bond	0.60% (a)	10/31/2029	4,230,044
					5,753,126
United Kingdom - 2.2%					
2,520,000	GBP	United Kingdom Gilt	0.13%	01/31/2028	2,771,727
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$91,487,423)					77,254,932
US Government and Agency Obligations - 34.1%					
United States - 34.1%					
2,440,000	USD	United States Treasury Notes	2.50%	05/31/2024	2,418,173
2,200,000	USD	United States Treasury Notes	3.00%	06/30/2024	2,201,289
2,210,000	USD	United States Treasury Notes	2.75%	05/15/2025	2,193,252
2,290,000	USD	United States Treasury Notes	2.88%	06/15/2025	2,281,055
3,130,000	USD	United States Treasury Notes	1.25%	11/30/2026	2,898,612
2,810,000	USD	United States Treasury Notes	1.25%	12/31/2026	2,597,549
2,690,000	USD	United States Treasury Notes	2.63%	05/31/2027	2,639,457
2,230,000	USD	United States Treasury Notes	3.25%	06/30/2027	2,251,952
3,140,000	USD	United States Treasury Notes	1.50%	11/30/2028	2,851,758
3,120,000	USD	United States Treasury Notes	1.38%	12/31/2028	2,812,753
3,120,000	USD	United States Treasury Notes	1.75%	01/31/2029	2,877,164
2,690,000	USD	United States Treasury Notes	2.75%	05/31/2029	2,637,461
2,630,000	USD	United States Treasury Notes	3.25%	06/30/2029	2,661,437
980,000	USD	United States Treasury Notes	1.63%	05/15/2031	875,875
2,980,000	USD	United States Treasury Notes	1.25%	08/15/2031	2,566,059

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
2,980,000	USD	United States Treasury Notes	1.38%	11/15/2031	2,585,150
2,830,000	USD	United States Treasury Notes	1.88%	02/15/2032	2,564,245
1,990,000	USD	United States Treasury Notes	2.88%	05/15/2032	1,967,924
Total US Government and Agency Obligations (Cost \$46,184,862)					43,881,165
Short Term Investments - 4.5%					
1,908,703		First American Government Obligations Fund - Class U	1.31% (b)		1,908,703
1,908,704		JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (b)		1,908,704
1,908,703		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (b)		1,908,703
Total Short Term Investments (Cost \$5,726,110)					5,726,110
Total Investments - 98.7% (Cost \$143,398,395)					126,862,207
Other Assets in Excess of Liabilities - 1.3%					1,707,310
NET ASSETS - 100.0%					\$ 128,569,517

- (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

ILS Israeli Shekel

JPY Japanese Yen

MXN Mexican Peso

NZD New Zealand Dollar

ZAR South African Rand

GBP British Pound

USD US Dollar

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	60.1%
US Government and Agency Obligations	34.1%
Short Term Investments	4.5%
Other Assets and Liabilities	1.3%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

United States	38.6%
Japan	15.7%
Germany	7.0%
France	6.2%
Belgium	4.5%
Spain	4.5%
Canada	4.2%
Portugal	3.5%
Australia	3.1%
Ireland	2.5%
United Kingdom	2.2%
Mexico	2.1%
New Zealand	1.8%
Israel	1.6%
South Africa	1.2%
Other Assets and Liabilities	1.3%
	<u>100.0%</u>

FORWARD CURRENCY EXCHANGE CONTRACTS

Settlement Date	Counterparty	Currency to be Delivered		Value	Currency to be Received		Value	Unrealized Appreciation (Depreciation)
07/01/2022	State Street Bank & Trust Co.	3,500,000	AUD	\$2,415,882	2,468,323	USD	\$2,468,323	\$ 52,441
07/01/2022	State Street Bank & Trust Co.	2,405,515	USD	2,405,515	3,500,000	AUD	2,415,882	10,367
08/05/2022	State Street Bank & Trust Co.	3,500,000	AUD	2,416,575	2,406,260	USD	2,406,260	(10,315)
								<u>\$ 52,493</u>

AUD Australian Dollar

USD US Dollar

DoubleLine Infrastructure Income Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 53.4%				
891,114	AASET Ltd., Series 2018-1A-A	3.84% (a)	01/16/2038	706,909
7,500,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	6,639,216
4,621,661	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A-B	5.68% (a)(d)	12/16/2041	3,909,801
3,806,841	Business Jet Securities LLC, Series 2021-1A-A	2.16% (a)	04/15/2036	3,490,634
2,698,463	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	2,437,803
1,282,766	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	1,181,713
1,631,500	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	1,460,296
3,410,625	CLI Funding LLC, Series 2020-3A-A	2.07% (a)	10/18/2045	3,081,690
6,064,167	CLI Funding LLC, Series 2021-1A-A	1.64% (a)	02/18/2046	5,359,350
2,250,000	Cologix Data Centers Issuer LLC, Series 2021-1A-B	3.79% (a)	12/26/2051	2,044,329
8,000,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	7,248,933
2,100,000	DataBank Issuer, Series 2021-1A-C	4.43% (a)	02/27/2051	1,860,081
6,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	5,356,789
2,500,000	Diamond Infrastructure Funding LLC, Series 2021-1A-B	2.36% (a)	04/15/2049	2,153,435
4,317,751	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	4,085,171
3,114,857	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(d)	12/15/2044	2,839,905
1,347,252	Global SC Finance SRL, Series 2020-2A-A	2.26% (a)	11/19/2040	1,233,771
4,318,402	Goodgreen Trust, Series 2020-1A-A	2.63% (a)	04/15/2055	3,920,106
3,941,922	GoodLeap Sustainable Home Solutions Trust, Series 2021-3CS-B	2.41% (a)	05/20/2048	3,400,794
8,148,823	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	7,396,735
17,536	HERO Funding Trust, Series 2015-2A-A	3.99% (a)	09/20/2040	17,507
491,453	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	483,712
1,202,450	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	1,194,807
4,649,542	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	4,092,797
3,745,945	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	3,308,794
4,049,933	ITE Rail Fund Levered LP, Series 2021-3A-A	2.21% (a)	06/28/2051	3,633,773
3,955,924	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	3,562,740
1,892,677	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	1,723,230
5,829,624	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	5,189,101
893,164	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	778,263
1,957,139	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	1,890,283
2,866,944	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	2,662,208
2,810,960	Mosaic Solar Loan Trust, Series 2020-1A-A	2.10% (a)	04/20/2046	2,554,673
3,763,204	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	3,324,037
3,986,012	Mosaic Solar Loan Trust, Series 2021-3A-B	1.92% (a)	06/20/2052	3,421,447
2,902,943	Mosaic Solar Loan Trust, Series 2022-1A-A	2.64% (a)	01/20/2053	2,619,416
2,602,972	Mosaic Solar Loan Trust, Series 2022-1A-B	3.16% (a)	01/20/2053	2,344,976
98,761	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	96,175
1,832,068	NP SPE LLC, Series 2017-1A-A1	3.37% (a)	10/21/2047	1,745,951
4,000,000	NP SPE LLC, Series 2021-1A-A1	2.23% (a)	03/19/2051	3,566,807

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,644,174	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	4,488,723
3,684,725	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	2,986,363
4,751,531	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	4,416,348
133,558	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	120,394
4,846,601	Signal Rail LLC, Series 2021-1-A	2.23% (a)	08/17/2051	4,288,014
3,787,880	Sprite Ltd., Series 2021-1-A	3.75% (a)	11/15/2046	3,436,653
3,818,333	Stack Infrastructure Issuer LLC, Series 2019-1A-A2	4.54% (a)	02/25/2044	3,790,731
4,500,000	Stack Infrastructure Issuer LLC, Series 2019-2A-A2	3.08% (a)	10/25/2044	4,330,314
1,284,254	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	1,185,049
2,602,509	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	2,466,114
4,392,252	Sunnova Helios Issuer LLC, Series 2021-A-A	1.80% (a)	02/20/2048	3,838,787
2,727,804	Sunnova Helios Issuer LLC, Series 2021-B-B	2.01% (a)	07/20/2048	2,404,403
7,625,460	Sunnova Helios Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	6,560,155
2,348,053	Sunnova Helios Sol Issuer LLC, Series 2020-AA-A	2.98% (a)	06/20/2047	2,149,783
5,882,286	Sunrun Demeter Issuer LLC, Series 2021-2A-A	2.27% (a)	01/30/2057	4,946,444
3,265,000	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	2,966,002
2,435,008	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	2,285,960
2,501,934	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	2,268,635
5,851,333	Textainer Marine Containers Ltd., Series 2021-1A-A	1.68% (a)	02/20/2046	5,114,999
3,733,333	Textainer Marine Containers Ltd., Series 2021-3A-A	1.94% (a)	08/20/2046	3,230,452
4,953,330	Thunderbolt Aircraft Lease Ltd., Series 2017-A-A	4.21% (a)(d)	05/17/2032	4,285,671
1,290,578	Thunderbolt Aircraft Lease Ltd., Series 2017-A-B	5.75% (a)(d)	05/17/2032	1,033,354
1,605,085	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a)(d)	09/15/2038	1,440,185
2,678,571	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% (a)(d)	09/15/2038	2,196,067
3,383,058	Trinity Rail Leasing LLC, Series 2010-1A-A	5.19% (a)	10/16/2040	3,247,650
1,419,112	Trinity Rail Leasing LLC, Series 2020-1A-A	1.96% (a)	10/17/2050	1,288,775
2,413,777	Trinity Rail Leasing LLC, Series 2021-1A-A	2.26% (a)	07/19/2051	2,126,467
9,678,222	TRIP Rail Master Funding LLC, Series 2021-2-A	2.15% (a)	06/19/2051	8,686,675
8,512,500	Triton Container Finance LLC, Series 2020-1A-A	2.11% (a)	09/20/2045	7,587,642
6,256,250	Triton Container Finance LLC, Series 2021-1A-A	1.86% (a)	03/20/2046	5,473,652
5,500,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	4,797,289
5,000,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	4,512,448
4,650,697	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	4,441,629
2,605,796	WAVE Trust, Series 2017-1A-A	3.84% (a)	11/15/2042	2,338,585
Total Asset Backed Obligations (Cost \$264,919,419)				238,748,570

Foreign Corporate Bonds - 13.1%

3,650,000	Adani Ports & Special Economic Zone Ltd.	4.00% (a)	07/30/2027	3,362,595
10,500,000	APA Infrastructure Ltd.	4.25% (a)	07/15/2027	10,227,492
2,000,000	Emirates SembCorp Water & Power Company PJSC	4.45% (a)	08/01/2035	1,962,500
2,233,579	Energia Eolica S.A.	6.00% (c)	08/30/2034	2,188,907
2,703,587	Fermaca Enterprises S. de R.L. de C.V.	6.38% (a)	03/30/2038	2,527,853
1,472,933	Fermaca Enterprises S. de R.L. de C.V.	6.38%	03/30/2038	1,377,193
4,412,000	GNL Quintero S.A.	4.63%	07/31/2029	4,244,057
1,206,050	Interoceanica Finance Ltd.	0.00% (a)	11/30/2025	1,115,596
2,773,918	Interoceanica Finance Ltd.	0.00%	11/30/2025	2,565,874
3,640,000	Israel Electric Corporation Ltd.	5.00% (a)	11/12/2024	3,688,139

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,164,967	Lima Metro Finance Ltd.	5.88% (a)	07/05/2034	3,127,873
170,421	Lima Metro Finance Ltd.	5.88%	07/05/2034	168,424
601,515	Panama Metro Line SP	0.00% (a)	12/05/2022	590,844
4,216,000	Sydney Airport Finance Company Pty Ltd.	3.38% (a)	04/30/2025	4,099,427
2,440,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	2,357,268
8,299,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	8,083,535
840,000	Transelec S.A.	4.63% (a)	07/26/2023	841,987
500,000	Transelec S.A.	4.25% (a)	01/14/2025	489,073
6,000,000	Transelec S.A.	3.88% (a)	01/12/2029	5,496,840
Total Foreign Corporate Bonds (Cost \$61,645,498)				58,515,477
US Corporate Bonds - 32.3%				
2,356,070	American Airlines, Inc.	3.85%	02/15/2028	2,011,565
1,867,082	American Airlines, Inc.	3.25%	10/15/2028	1,524,652
11,200,000	American Tower Corporation	4.40%	02/15/2026	11,147,215
700,000	American Tower Corporation	3.38%	10/15/2026	662,430
11,015,000	AT&T, Inc.	4.30%	12/15/2042	9,622,894
1,157,000	Crown Castle International Corporation	3.70%	06/15/2026	1,117,800
5,716,000	Crown Castle International Corporation	3.65%	09/01/2027	5,418,558
3,500,000	Crown Castle International Corporation	2.25%	01/15/2031	2,842,373
9,000,000	Digital Realty Trust LP	3.70%	08/15/2027	8,581,436
5,250,000	Dominion Energy, Inc.	3.38%	04/01/2030	4,804,255
8,655,000	Duquesne Light Holdings, Inc.	3.62% (a)	08/01/2027	8,052,374
10,250,000	Energy Transfer LP	3.90%	07/15/2026	9,863,556
11,450,000	Equinix, Inc.	2.15%	07/15/2030	9,273,770
7,688,000	Exelon Corporation	4.05%	04/15/2030	7,385,297
2,250,000	FirstEnergy Corporation	2.25%	09/01/2030	1,785,938
6,873,000	Metropolitan Edison Company	4.00% (a)	04/15/2025	6,769,393
6,000,000	MPLX LP	4.00%	03/15/2028	5,705,484
10,000,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	8,406,933
9,900,000	NiSource, Inc.	3.60%	05/01/2030	9,079,959
10,000,000	Southern Company	3.70%	04/30/2030	9,288,830
4,500,000	T-Mobile USA, Inc.	3.88%	04/15/2030	4,203,874
4,916,667	United Airlines Pass-Through Trust	3.65%	10/07/2025	4,492,505
1,662,583	United Airlines Pass-Through Trust	3.65%	01/07/2026	1,532,115
1,750,000	United Airlines, Inc.	4.38% (a)	04/15/2026	1,548,260
10,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	9,102,391
Total US Corporate Bonds (Cost \$160,463,076)				144,223,857
Short Term Investments - 6.0%				
8,984,121	First American Government Obligations Fund - Class U	1.31% (b)		8,984,121
8,984,120	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (b)		8,984,120
8,984,120	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (b)		8,984,120
Total Short Term Investments (Cost \$26,952,361)				26,952,361

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Total Investments - 104.8%	(Cost \$513,980,355)			468,440,265
	Liabilities in Excess of Other Assets - (4.8)%			(21,379,031)
NET ASSETS - 100.0%				\$ 447,061,234

- (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) Value determined using significant unobservable inputs.
- (d) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Asset Backed Obligations	53.4%
US Corporate Bonds	32.3%
Foreign Corporate Bonds	13.1%
Short Term Investments	6.0%
Other Assets and Liabilities	(4.8)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Asset Backed Obligations	53.4%
Utilities	13.7%
Telecommunications	9.9%
Energy	9.6%
Short Term Investments	6.0%
Transportation	5.7%
Aerospace & Defense	2.5%
Technology	2.1%
Real Estate	1.9%
Other Assets and Liabilities	(4.8)%
	<u>100.0%</u>

DoubleLine Ultra Short Bond Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 12.7%				
500,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	2.79%	05/16/2024	499,887
500,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 1.43%)	2.83%	03/10/2026	495,087
Total Foreign Corporate Bonds (Cost \$1,004,311)				994,974
US Corporate Bonds - 15.6%				
500,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	2.00% (a)	05/24/2024	485,615
500,000	GA Global Funding Trust (Secured Overnight Financing Rate + 0.50%)	1.95% (a)	09/13/2024	484,269
250,000	GA Global Funding Trust (Secured Overnight Financing Rate + 1.36%)	2.15% (a)	04/11/2025	245,515
Total US Corporate Bonds (Cost \$1,250,000)				1,215,399
Short Term Investments - 72.1%				
Commercial Paper - 28.6%				
250,000	Honeywell International, Inc.	0.00% (a)	11/17/2022	247,646
500,000	JP Morgan Securities LLC	0.00% (a)	07/15/2022	499,653
250,000	MetLife Short Term Funding LLC	0.00% (a)	10/17/2022	248,232
500,000	Pacific Life Short Term Funding	0.00% (a)	11/15/2022	494,934
500,000	Toyota Credit Corporation	0.00%	11/22/2022	494,697
250,000	Toyota Industries Commercial Finance	0.00% (a)	07/26/2022	249,707
				2,234,869
Money Market Funds - 43.5%				
1,132,389	First American Government Obligations Fund - Class U	1.31% (b)		1,132,389
1,132,389	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (b)		1,132,389
1,132,389	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (b)		1,132,389
				3,397,167
Total Short Term Investments (Cost \$5,641,081)				5,632,036
Total Investments - 100.4% (Cost \$7,895,392)				7,842,409
Liabilities in Excess of Other Assets - (0.4)%				(31,187)
NET ASSETS - 100.0%				\$ 7,811,222

- (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:

Short Term Investments	43.5%
Commercial Paper	28.6%
US Corporate Bonds	15.6%
Foreign Corporate Bonds	12.7%
Other Assets and Liabilities	(0.4)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Short Term Investments	43.5%
Banking	19.1%
Insurance	18.8%
Finance	9.5%
Automotive	6.3%
Diversified Manufacturing	3.2%
Other Assets and Liabilities	(0.4)%
	<hr/>
	100.0%
	<hr/>

DoubleLine Shiller Enhanced International CAPE[®]

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 3.9%				
317,092	CPS Auto Receivables Trust, Series 2017-C-E	5.72% (a)	09/16/2024	317,428
500,000	CPS Auto Receivables Trust, Series 2018-C-E	6.07% (a)	09/15/2025	502,642
664,900	Diamond Resorts Owner Trust, Series 2021-1A-A	1.51% (a)	11/21/2033	623,383
713,623	National Collegiate Student Loan Trust, Series 2006-1-A5 (1 Month LIBOR USD + 0.35%)	1.97%	03/25/2033	672,325
500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	499,412
Total Asset Backed Obligations (Cost \$2,666,484)				2,615,190
Collateralized Loan Obligations - 21.7%				
500,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.21% (a)	07/20/2032	489,379
500,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	2.17% (a)	04/19/2034	485,207
500,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.33% (a)	04/24/2034	485,614
500,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.29% (a)	07/20/2034	486,430
1,000,000	CarVal Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.24% (a)	07/20/2034	971,602
1,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.28% (a)	01/20/2035	971,372
500,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	2.23% (a)	07/17/2034	485,250
500,000	CFIP Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.28% (a)	01/20/2035	485,085
500,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	2.28% (a)	04/15/2033	488,615
1,000,000	Generate Ltd., Series 6A-A1R (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.34% (a)	01/22/2035	970,001
500,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.24% (a)	10/20/2031	491,973
500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.24% (a)	07/15/2034	486,000
1,000,000	Halsey Point Ltd., Series 2021-5A-A1A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.47% (a)	01/30/2035	972,278
500,000	Highbridge Loan Management Ltd., Series 3A-2014-CR (3 Month LIBOR USD + 3.60%)	4.64% (a)	07/18/2029	456,460
500,000	Logan Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.05%, 2.05% Floor)	3.64% (a)	04/21/2035	475,949
500,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	2.06% (a)	07/20/2030	493,903
500,000	Palmer Square Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (a)	07/15/2034	485,492
500,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.16% (a)	04/15/2036	484,827
500,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.19% (a)	07/15/2031	492,163

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.21% (a)	07/15/2034	482,500
1,000,000	Sound Point Ltd., Series 2020-1A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.23% (a)	07/20/2034	970,730
500,000	THL Credit Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.18% (a)	01/15/2031	491,500
500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%, 0.99% Floor)	2.40% (a)	09/07/2030	493,213
1,000,000	Wellfleet Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.26% (a)	07/15/2034	973,251
Total Collateralized Loan Obligations (Cost \$15,004,301)				14,568,794
Foreign Corporate Bonds - 6.4%				
140,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	138,658
150,000	Banco Continental SAECA	2.75% (a)	12/10/2025	127,760
100,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	91,550
150,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	139,214
165,000	Bank of Montreal (Secured Overnight Financing Rate + 0.71%)	2.14%	03/08/2024	163,944
75,000	Bank of Nova Scotia	0.65%	07/31/2024	70,363
95,000	BAT Capital Corporation	2.79%	09/06/2024	91,992
55,000	BAT International Finance PLC	1.67%	03/25/2026	48,761
150,000	Canadian Pacific Railway Company	1.35%	12/02/2024	141,279
200,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	192,999
200,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	182,043
30,000	Ecopetrol S.A.	4.13%	01/16/2025	27,852
121,700	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	111,281
100,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	92,993
178,404	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	166,076
120,000	Glencore Funding LLC	4.13% (a)	05/30/2023	119,814
10,000	Glencore Funding LLC	4.13% (a)	03/12/2024	9,957
15,000	Glencore Funding LLC	4.00% (a)	04/16/2025	14,831
176,480	GNL Quintero S.A.	4.63%	07/31/2029	169,762
200,000	Inkia Energy Ltd.	5.88%	11/09/2027	183,400
200,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	176,250
20,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	19,942
120,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	120,070
200,000	MEGlobal Canada ULC	5.00%	05/18/2025	202,225
200,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	173,684
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	154,936
200,000	Minejesa Capital B.V.	4.63%	08/10/2030	180,180
200,000	Qatar Energy	1.38%	09/12/2026	180,298
200,000	Sable International Finance Ltd.	5.75%	09/07/2027	183,822
200,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	192,945
150,000	Toronto-Dominion Bank	0.70%	09/10/2024	140,911
200,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	181,170
176,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	127,248
Total Foreign Corporate Bonds (Cost \$4,742,099)				4,318,210

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.2%				
200,000	Colombia Government International Bond	4.50%	01/28/2026	188,023
200,000	Panama Government International Bond	3.75%	03/16/2025	197,744
200,000	Qatar Government International Bond	3.25%	06/02/2026	197,554
200,000	Republic of South Africa Government Bond	4.88%	04/14/2026	190,044
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$845,137)				773,365
Non-Agency Commercial Mortgage Backed Obligations - 15.4%				
100,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	4.42% (a)	04/15/2034	95,144
1,636,854	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.23% (a)(b)(c)	06/15/2054	118,872
130,000	Arbor Realty Ltd., Series 2021-FL1-D (1 Month LIBOR USD + 2.95%, 2.95% Floor)	4.27% (a)	12/15/2035	124,603
231,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.65% Floor)	4.10% (a)	09/14/2036	226,868
115,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	4.72% (a)	06/15/2035	105,160
2,767,589	BANK, Series 2021-BN36-XA	1.02% (b)(c)	09/15/2064	146,113
1,819,000	BBCMS Mortgage Trust, Series 2021-C10-XB	1.15% (b)(c)	07/15/2054	132,545
1,132,000	BBCMS Mortgage Trust, Series 2021-C10-XD	1.82% (a)(b)(c)	07/15/2054	132,975
3,844,000	BB-UBS Trust, Series 2012-SHOW-XB	0.28% (a)(b)(c)	11/05/2036	15,988
5,780,704	Benchmark Mortgage Trust, Series 2018-B2-XA	0.54% (b)(c)	02/15/2051	93,362
2,271,000	Benchmark Mortgage Trust, Series 2021-B26-XB	0.64% (a)(b)(c)	06/15/2054	99,072
2,194,538	Benchmark Mortgage Trust, Series 2021-B27-XA	1.39% (b)(c)	07/15/2054	173,097
1,811,128	Benchmark Mortgage Trust, Series 2021-B28-XA	1.40% (b)(c)	08/15/2054	144,738
181,000	BSREP Commercial Mortgage Trust, Series 2021-DC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.23% (a)	08/15/2038	168,721
128,100	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	3.30% (a)	09/15/2037	120,115
163,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.22% (a)	04/15/2034	151,701
217,000	BX Trust, Series 2021-RISE-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	3.07% (a)	11/15/2036	201,714
100,000	BX Trust, Series 2021-VIEW-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.22% (a)	06/15/2036	94,943
100,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	4.92% (a)	06/15/2036	93,075
250,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.41% (b)	11/13/2050	228,700
3,545,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.85% (a)(b)(c)	02/15/2033	15,733
100,000	CHCP Ltd., Series 2021-FL1-C (Secured Overnight Financing Rate 1 Month + 2.21%, 2.10% Floor)	3.55% (a)	02/15/2038	97,223
2,678,812	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.28% (b)(c)	03/10/2047	36,847
2,761,147	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.99% (b)(c)	05/10/2049	154,894
268,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.80% Floor)	4.12% (a)	12/15/2036	253,040
255,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.65% Floor)	4.97% (a)	12/15/2036	239,288
111,000	Commercial Mortgage Pass-Through Trust, Series 2013-LC13-B	5.01% (a)(b)	08/10/2046	110,561
100,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-C	4.68% (b)	08/10/2048	92,378

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,112,125	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	1.06% (b)(c)	10/10/2048	148,351
186,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.44% (b)	02/10/2048	174,068
5,899,257	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XD	1.23% (a)(b)(c)	07/10/2048	167,646
225,000	Commercial Mortgage Pass-Through Trust, Series 2016-COR1-C	4.48% (b)	10/10/2049	210,946
100,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor)	3.97% (a)	05/15/2036	95,240
135,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-B	4.46% (b)	11/15/2048	131,144
179,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.48% (b)	11/15/2049	169,085
164,000	CSMC Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	146,655
136,000	CSMC Trust, Series 2020-NET-D	3.83% (a)(b)	08/15/2037	123,353
91,376	DBGS Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.19% (a)	05/15/2035	86,433
165,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (b)	05/10/2049	158,175
170,000	DBJPM Mortgage Trust, Series 2016-C3-B	3.26%	08/10/2049	155,784
186,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.35% (a)(b)	02/10/2037	161,070
4,331,404	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.69% (b)(c)	11/10/2049	88,252
2,400,000	Helios Issuer LLC, Series 2021-PF1-XD	1.22% (a)(b)(c)	11/15/2054	185,725
180,009	HPLY Trust, Series 2019-HIT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.32% (a)	11/15/2036	169,667
100,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-C13-C	4.21% (b)	01/15/2046	98,412
300,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% (a)(b)	01/05/2031	295,105
250,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (a)(b)	09/15/2047	227,597
200,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.44% (b)	02/15/2048	187,235
125,000	LCCM Trust, Series 2021-FL3-AS (1 Month LIBOR USD + 1.80%, 1.80% Floor)	3.12% (a)	11/15/2038	121,864
125,000	LCCM Trust, Series 2021-FL3-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	3.52% (a)	11/15/2038	121,254
150,000	MF1 Ltd., Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	3.37% (a)	07/16/2036	141,183
186,000	MFT Trust, Series 2020-ABC-D	3.59% (a)(b)	02/10/2042	148,790
250,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17-B	4.46% (b)	08/15/2047	243,229
4,953,748	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-XE	1.01% (a)(b)(c)	11/15/2052	194,262
15,277,000	Morgan Stanley Capital Trust, Series 2017-ASHF-XCP	0.00% (a)(b)(c)	05/15/2019	15
214,291	Morgan Stanley Capital Trust, Series 2021-ILP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	2.90% (a)	11/15/2023	201,049
225,000	Ready Capital Mortgage Financing LLC, Series 2021-FL7-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	3.12% (a)	11/25/2036	218,387
150,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	3.04% (a)	04/15/2036	140,839
200,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	184,326
2,480,177	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	2.06% (b)(c)	10/10/2048	122,474
18,169,000	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(b)(c)	07/15/2041	319,456
8,002,932	SLIDE, Series 2018-FUN-XCP	0.00% (a)(b)(c)	12/15/2022	80
125,000	SREIT Trust, Series 2021-MFP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	2.90% (a)	11/15/2038	117,202
125,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	3.35% (a)	11/15/2038	116,323

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
99,745	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	4.23% (a)	03/15/2038	91,553
200,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	188,380
5,378,000	UBS Commercial Mortgage Trust, Series 2017-C3-XB	0.47% (b)(c)	08/15/2050	119,778
135,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-C	4.06% (b)	04/15/2050	126,964
6,221,003	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.78% (b)(c)	07/15/2058	99,769
3,667,735	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.09% (b)(c)	12/15/2048	98,589
2,711,873	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-XA	1.12% (b)(c)	01/15/2052	130,493
1,632,642	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	2.00% (b)(c)	07/15/2053	177,311
861,667	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.68% (b)(c)	04/15/2054	79,347
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$12,159,857)				10,350,330
Non-Agency Residential Collateralized Mortgage Obligations - 16.2%				
358,342	AJAX Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(f)	01/25/2061	336,620
96,282	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	6.43% (a)(f)	06/28/2034	96,246
809,138	Chase Mortgage Finance Trust, Series 2006-A1-2A2	3.11% (b)	09/25/2036	724,448
87,469	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR2-1A2	2.76% (b)	03/25/2036	82,244
570,072	COLT Mortgage Loan Trust, Series 2021-HX1-A1	1.11% (a)(b)	10/25/2066	503,051
932,580	COLT Mortgage Loan Trust, Series 2022-2-A1	2.99% (a)(f)	02/25/2067	887,849
338,222	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	188,286
761,219	CSMC Trust, Series 2022-NQM1-A1	2.27% (a)(b)	11/25/2066	677,674
392,850	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR6-A6 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	2.00%	02/25/2037	354,731
246,133	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(f)	05/25/2059	246,168
173,002	Lehman Mortgage Trust, Series 2007-6-2A1 (1 Month LIBOR USD + 0.42%, 0.42% Floor)	2.04%	05/25/2037	145,719
829,352	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	2.21% (b)	10/25/2047	305,751
1,251,509	Merrill Lynch Mortgage Backed Securities Trust, Series 2007-2-1A1 (1 Year CMT Rate + 2.40%, 2.40% Floor)	4.41%	08/25/2036	1,143,616
1,621,241	Morgan Stanley Capital Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.13%, 0.13% Floor)	1.75% (a)	01/25/2037	752,163
225,065	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(b)	05/25/2060	209,179
548,564	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(f)	02/25/2061	516,253
388,445	PRPM LLC, Series 2021-4-A1	1.87% (a)(f)	04/25/2026	365,440
786,180	Residential Accredit Loans, Inc., Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.22%	06/25/2037	611,505
500,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (a)	04/25/2060	499,644
416,522	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (a)(b)	09/25/2066	380,162
307,811	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/25/2048	301,928
496,504	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (a)(b)	08/25/2051	421,988
748,638	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(f)	05/25/2051	714,199
395,892	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(f)	02/27/2051	377,538
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$11,674,454)				10,842,402
US Corporate Bonds - 8.7%				
70,000	American Express Company	3.38%	05/03/2024	69,561
75,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	2.33%	03/04/2025	74,346

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
145,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	2.00% (a)	05/24/2024	140,828
105,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	2.40%	03/05/2024	104,384
45,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	1.68%	04/22/2025	43,905
140,000	Boeing Company	4.51%	05/01/2023	140,385
60,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	58,110
15,000	Capital One Financial Corporation	3.20%	01/30/2023	15,012
125,000	Capital One Financial Corporation	3.90%	01/29/2024	124,901
185,000	Charles Schwab Corporation (Secured Overnight Financing Rate + 1.05%)	2.44%	03/03/2027	182,152
100,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	2.60%	06/01/2024	99,366
40,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	37,171
145,000	Conagra Brands, Inc.	4.30%	05/01/2024	145,654
135,000	Dollar Tree, Inc.	4.00%	05/15/2025	134,279
105,000	Elevance Health, Inc.	3.50%	08/15/2024	104,707
135,000	Energy Transfer LP	5.88%	01/15/2024	137,742
150,000	Entergy Louisiana LLC	0.95%	10/01/2024	140,977
135,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	139,207
140,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	140,390
145,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	142,326
140,000	HCA, Inc.	5.00%	03/15/2024	140,755
120,000	Hyatt Hotels Corporation	1.30%	10/01/2023	116,261
155,000	Hyundai Capital America	1.00% (a)	09/17/2024	144,003
140,000	JPMorgan Chase & Company	3.90%	07/15/2025	140,412
70,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	2.31%	04/26/2026	68,929
150,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	142,769
150,000	Magallanes, Inc.	3.79% (a)	03/15/2025	145,542
140,000	Marriott International, Inc.	3.60%	04/15/2024	138,794
140,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	140,395
150,000	Microchip Technology, Inc.	0.97%	02/15/2024	142,543
145,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	142,180
40,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	36,794
145,000	Omnicom Group, Inc.	3.65%	11/01/2024	143,850
70,000	Pacific Gas and Electric Company	3.25%	02/16/2024	68,222
70,000	Pacific Gas and Electric Company	4.95%	06/08/2025	68,710
125,000	Parker-Hannifin Corporation	3.65%	06/15/2024	124,275
145,000	Penske Truck Leasing Company LP	2.70% (a)	11/01/2024	139,316
160,000	Pioneer Natural Resources Company	0.55%	05/15/2023	155,996
145,000	Republic Services, Inc.	2.50%	08/15/2024	140,512
150,000	Royalty Pharma PLC	0.75%	09/02/2023	144,506
140,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	139,504
190,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	2.35%	04/01/2024	188,057
140,000	Southwest Airlines Company	4.75%	05/04/2023	141,170
145,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	137,459

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
30,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	29,917
140,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	2.51%	05/15/2025	139,239
145,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	141,687
140,000	Welltower, Inc.	3.63%	03/15/2024	138,981
150,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	141,335
Total US Corporate Bonds (Cost \$6,053,252)				5,857,516
US Government and Agency Mortgage Backed Obligations - 4.4%				
68,723	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.93% (a)	01/25/2051	64,058
1,779,225	Federal National Mortgage Association Pass-Thru, Pool FM7756	2.00%	06/01/2036	1,665,445
1,333,492	Federal National Mortgage Association Pass-Thru, Pool FM7846	2.00%	07/01/2036	1,247,816
Total US Government and Agency Mortgage Backed Obligations (Cost \$3,274,178)				2,977,319
US Government and Agency Obligations - 8.1%				
3,860,000	United States Treasury Notes	2.50% (e)	05/31/2024	3,825,471
1,620,000	United States Treasury Notes	2.63% (e)	04/15/2025	1,602,598
Total US Government and Agency Obligations (Cost \$5,461,487)				5,428,069
Affiliated Mutual Funds - 8.9%				
670,410	DoubleLine Floating Rate Fund (Class I)			5,953,243
Total Affiliated Mutual Funds (Cost \$6,463,009)				5,953,243
Short Term Investments - 8.6%				
912,651	First American Government Obligations Fund - Class U	1.31% (d)		912,651
912,651	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (d)		912,651
912,651	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (d)		912,651
3,000,000	United States Treasury Bills	0.00%	08/16/2022	2,994,758
Total Short Term Investments (Cost \$5,732,571)				5,732,711
Total Investments - 103.5% (Cost \$74,076,829)				69,417,149
Liabilities in Excess of Other Assets - (3.5)%				(2,322,824)
NET ASSETS - 100.0%				\$ 67,094,325

- (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.
- (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.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	21.7%
Non-Agency Residential Collateralized Mortgage Obligations	16.2%
Non-Agency Commercial Mortgage Backed Obligations	15.4%
Affiliated Mutual Funds	8.9%
US Corporate Bonds	8.7%
Short Term Investments	8.6%
US Government and Agency Obligations	8.1%
Foreign Corporate Bonds	6.4%
US Government and Agency Mortgage Backed Obligations	4.4%
Asset Backed Obligations	3.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.2%
Other Assets and Liabilities	(3.5)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	21.7%
Non-Agency Residential Collateralized Mortgage Obligations	16.2%
Non-Agency Commercial Mortgage Backed Obligations	15.4%
Affiliated Mutual Funds	8.9%
Short Term Investments	8.6%
US Government and Agency Obligations	8.1%
US Government and Agency Mortgage Backed Obligations	4.4%
Banking	4.2%
Asset Backed Obligations	3.9%
Utilities	1.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.2%
Transportation	1.1%
Energy	1.0%
Telecommunications	0.9%
Healthcare	0.6%
Insurance	0.5%
Automotive	0.5%
Finance	0.5%
Media	0.4%
Food Products	0.4%
Aerospace & Defense	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Mining	0.4%
Chemical Products	0.3%
Pharmaceuticals	0.2%
Technology	0.2%
Beverage and Tobacco	0.2%
Environmental Control	0.2%
Commercial Services	0.2%
Real Estate	0.2%
Retailers (other than Food/Drug)	0.2%
Diversified Manufacturing	0.2%
Other Assets and Liabilities	(3.5)%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.20%	Termination	08/26/2022	19,500,000 EUR	\$ 117,190
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	BNP Paribas	Long	0.20%	Termination	08/26/2022	15,000,000 EUR	90,147
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	BNP Paribas	Long	0.20%	Termination	11/30/2022	16,000,000 EUR	(716,581)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	BNP Paribas	Long	0.20%	Termination	03/15/2023	15,000,000 EUR	(779,796)
							<u><u>\$(1,289,040)</u></u>

⁽¹⁾ Shiller Barclays CAPE® Europe Sector Net ER NoC Index aims to provide notional long exposure to the top four European equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the “Relative CAPE® Indicator”) and that possess relatively strong price momentum over the prior twelve months. Each European sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of June 30, 2022, 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)
06/07/2023	JP Morgan Securities LLC	400,000 EUR	\$ 430,262	435,321 USD	\$ 435,321	\$ 5,059
06/07/2023	Barclays Capital, Inc.	2,200,000 EUR	2,366,443	2,359,681 USD	2,359,681	(6,762)
06/07/2023	Barclays Capital, Inc.	10,825,586 USD	10,825,586	9,900,000 EUR	10,648,991	(176,595)
06/07/2023	JP Morgan Securities LLC	12,258,529 USD	12,258,529	11,200,000 EUR	12,047,344	(211,185)
06/07/2023	Goldman Sachs	51,439,479 USD	51,439,479	47,000,000 EUR	50,555,819	(883,660)
						<u><u>\$(1,273,143)</u></u>

EUR Euro

USD US Dollar

A summary of the ‘s investments in affiliated mutual funds for the period ended June 30, 2022 is as follows:

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at June 30, 2022	Value at June 30, 2022	Change in Unrealized for the Period Ended June 30, 2022	Dividend Income Earned for the Period Ended June 30, 2022	Net Realized Gain (Loss) for the Period Ended June 30, 2022
DoubleLine Floating Rate Fund (Class I)	\$8,152,161	\$—	\$(1,800,000)	670,410	\$5,953,243	\$(333,156)	\$68,394	\$(65,762)

DoubleLine Real Estate and Income Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Collateralized Loan Obligations - 30.3%				
500,000	AIG LLC, Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.23% (a)	07/20/2034	485,529
500,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.29% (a)	07/20/2034	486,430
461,834	CFIP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.34%)	2.40% (a)	04/20/2029	458,532
1,000,000	Jamestown Ltd., Series 2016-9A-A1RR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	2.42% (a)	07/25/2034	973,153
500,000	Ocean Trails, Series 2020-10A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.26% (a)	10/15/2034	484,327
1,000,000	Wellfleet Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	2.26% (a)	07/15/2034	973,251
Total Collateralized Loan Obligations (Cost \$3,961,373)				3,861,222
Foreign Corporate Bonds - 4.5%				
15,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	14,856
85,000	Bank of Montreal (Secured Overnight Financing Rate + 0.71%)	2.14%	03/08/2024	84,456
50,000	Bank of Nova Scotia	0.65%	07/31/2024	46,909
90,000	BAT International Finance PLC	1.67%	03/25/2026	79,791
90,000	Canadian Pacific Railway Company	1.35%	12/02/2024	84,767
80,000	Glencore Funding LLC	4.13% (a)	05/30/2023	79,876
10,000	Glencore Funding LLC	4.13% (a)	03/12/2024	9,957
40,000	Macquarie Bank Ltd.	2.10% (a)	10/17/2022	39,884
55,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	55,032
85,000	Toronto-Dominion Bank	0.70%	09/10/2024	79,850
Total Foreign Corporate Bonds (Cost \$606,147)				575,378
Non-Agency Commercial Mortgage Backed Obligations - 21.0%				
724,275	BANK, Series 2021-BN36-XA	1.02% (b) (c)	09/15/2064	38,238
100,000	BSPRT Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 30 Day Average + 1.50%, 1.50% Floor)	2.28% (a)	02/15/2037	96,893
525,000	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	3.30% (a)	09/15/2037	492,275
100,000	BXHPP Trust, Series 2021-FILM-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	2.82% (a)	08/15/2036	92,788
277,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	4.52% (a)	08/20/2035	270,987
172,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-C	4.68% (b)	08/10/2048	158,891
100,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-B	4.48% (b)	07/10/2048	96,518
99,388	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	3.58% (a)	07/15/2038	96,164
187,000	GS Mortgage Securities Corporation Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	3.92% (a)	08/15/2032	173,966
195,527	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.47% (a)	11/15/2036	180,384
500,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3-D	5.71% (a)(b)	02/15/2046	371,562

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
279,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-MINN-E (1 Month LIBOR USD + 2.75%, 3.50% Floor)	4.07% (a)	11/15/2035	245,296
100,000	KREF Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	3.17% (a)	02/15/2039	94,367
96,459	SMR Mortgage Trust, Series 2022-IND-A (Secured Overnight Financing Rate 1 Month + 1.65%, 1.65% Floor)	2.93% (a)	02/15/2039	93,436
100,000	Soho Trust, Series 2021-SOHO-B	2.79% (a)(b)	08/10/2038	82,316
100,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/15/2060	94,157
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$2,974,097)				2,678,238
US Corporate Bonds - 25.8%				
40,000	American Express Company	3.38%	05/03/2024	39,749
40,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	2.33%	03/04/2025	39,651
85,000	Athene Global Funding (Secured Overnight Financing Rate + 0.70%)	2.00% (a)	05/24/2024	82,555
55,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	2.40%	03/05/2024	54,677
30,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	1.68%	04/22/2025	29,270
80,000	Boeing Company	4.51%	05/01/2023	80,220
40,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	38,740
85,000	Capital One Financial Corporation	3.90%	01/29/2024	84,932
85,000	Charles Schwab Corporation (Secured Overnight Financing Rate + 1.05%)	2.44%	03/03/2027	83,691
65,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	2.60%	06/01/2024	64,588
25,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	23,232
85,000	Conagra Brands, Inc.	4.30%	05/01/2024	85,383
80,000	Dollar Tree, Inc.	4.00%	05/15/2025	79,573
30,000	Elevance Health, Inc.	3.30%	01/15/2023	30,047
30,000	Elevance Health, Inc.	3.50%	08/15/2024	29,916
60,000	Energy Transfer LP	5.88%	01/15/2024	61,219
20,000	Energy Transfer LP	4.50%	04/15/2024	20,023
5,000	Energy Transfer LP	4.05%	03/15/2025	4,930
100,000	Entergy Louisiana LLC	0.95%	10/01/2024	93,985
80,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	82,493
80,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	80,223
80,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	78,525
80,000	HCA, Inc.	5.00%	03/15/2024	80,431
70,000	Hyatt Hotels Corporation	1.30%	10/01/2023	67,819
80,000	Hyundai Capital America	2.85% (a)	11/01/2022	79,807
5,000	Hyundai Capital America	1.00% (a)	09/17/2024	4,645
25,000	JPMorgan Chase & Company	3.90%	07/15/2025	25,074
40,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	2.31%	04/26/2026	39,388
85,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	80,902
65,000	Magallanes, Inc.	3.79% (a)	03/15/2025	63,068
85,000	Marriott International, Inc.	3.60%	04/15/2024	84,268
80,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	80,226
85,000	Microchip Technology, Inc.	0.97%	02/15/2024	80,774

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
75,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	73,541
25,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	22,996
80,000	Omnicom Group, Inc.	3.65%	11/01/2024	79,366
55,000	Pacific Gas and Electric Company	3.25%	02/16/2024	53,603
30,000	Pacific Gas and Electric Company	4.95%	06/08/2025	29,447
75,000	Parker-Hannifin Corporation	3.65%	06/15/2024	74,565
85,000	Penske Truck Leasing Company LP	2.70% (a)	11/01/2024	81,668
85,000	Pioneer Natural Resources Company	0.55%	05/15/2023	82,873
85,000	Republic Services, Inc.	2.50%	08/15/2024	82,369
80,000	Royalty Pharma PLC	0.75%	09/02/2023	77,070
85,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	84,699
95,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.83%)	2.35%	04/01/2024	94,029
85,000	Southwest Airlines Company	4.75%	05/04/2023	85,710
95,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	90,059
20,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	19,945
75,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	2.51%	05/15/2025	74,593
80,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	78,172
75,000	Welltower, Inc.	3.63%	03/15/2024	74,454
90,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	84,801
Total US Corporate Bonds (Cost \$3,432,745)				3,297,984
US Government and Agency Obligations - 19.1%				
2,350,000	United States Treasury Notes	1.25% (e)	11/30/2026	2,176,274
270,000	United States Treasury Notes	2.50% (e)	03/31/2027	263,461
Total US Government and Agency Obligations (Cost \$2,481,915)				2,439,735
Short Term Investments - 3.5%				
148,182	First American Government Obligations Fund - Class U	1.31% (d)		148,182
148,183	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (d)		148,183
148,182	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (d)		148,182
Total Short Term Investments (Cost \$444,547)				444,547
Total Investments - 104.2% (Cost \$13,900,824)				13,297,104
Liabilities in Excess of Other Assets - (4.2)%				(530,082)
NET ASSETS - 100.0%				\$ 12,767,022

- (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:

Collateralized Loan Obligations	30.3%
US Corporate Bonds	25.8%
Non-Agency Commercial Mortgage Backed Obligations	21.0%
US Government and Agency Obligations	19.1%
Foreign Corporate Bonds	4.5%
Short Term Investments	3.5%
Other Assets and Liabilities	(4.2)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	30.3%
Non-Agency Commercial Mortgage Backed Obligations	21.0%
US Government and Agency Obligations	19.1%
Banking	7.3%
Short Term Investments	3.5%
Utilities	2.1%
Energy	2.0%
Transportation	2.0%
Healthcare	1.9%
Insurance	1.6%
Automotive	1.5%
Food Products	1.3%
Aerospace & Defense	1.3%
Hotels/Motels/Inns and Casinos	1.2%
Media	1.1%
Finance	0.8%
Mining	0.7%
Commercial Services	0.7%
Environmental Control	0.6%
Technology	0.6%
Beverage and Tobacco	0.6%
Retailers (other than Food/Drug)	0.6%
Pharmaceuticals	0.6%
Telecommunications	0.6%
Diversified Manufacturing	0.6%
Real Estate	0.6%
Other Assets and Liabilities	(4.2)%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
DigitalBridge Fundamental US Real Estate Index Excess Return ⁽¹⁾	Barclays Capital, Inc.	Long	0.45%	Termination	08/25/2022	13,400,000	\$ (527,935)
							<u>\$ (527,935)</u>

⁽¹⁾ The DigitalBridge Fundamental US Real Estate Index Excess Return aims to provide notional long exposure to Real Estate Investment Trusts (REITs) excluding mortgage REITs that meet certain market capitalization, liquidity and fundamental criteria. The constituents of the index are ordinary shares, which are REITs. Information on the sector constituents as of June 30, 2022, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/33/en/indices/details.app;ticker=BXIICCRE>.

DoubleLine Emerging Markets Local Currency Bond Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 15.6%					
Brazil - 1.0%					
550,000	BRL	Simpar Finance SARL	10.75% (a)	02/12/2028	85,161
China - 7.1%					
2,000,000	CNY	Asian Infrastructure Investment Bank	2.50%	03/24/2025	293,623
2,210,000	CNY	International Bank for Reconstruction & Development	2.00%	02/18/2026	316,184
					609,807
Colombia - 1.8%					
833,000,000	COP	Empresas Publicas de Medellin ESP	8.38% (a)	11/08/2027	160,689
Mexico - 4.8%					
2,030,000	MXN	America Movil S.A.B. de C.V.	6.45%	12/05/2022	99,635
6,900,000	MXN	International Finance Corporation	7.50%	01/18/2028	313,688
					413,323
Peru - 0.9%					
325,000	PEN	Banco de Credito del Peru S.A.	4.65% (a)	09/17/2024	78,629
Total Foreign Corporate Bonds (Cost \$1,566,762)					1,347,609
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 78.8%					
Brazil - 10.2%					
2,000	BRL	Brazil Notas do Tesouro Nacional	10.00%	01/01/2029	334,858
1,000	BRL	Nota do Tesouro Nacional	10.00%	01/01/2023	187,796
2,000	BRL	Nota do Tesouro Nacional	10.00%	01/01/2025	360,151
					882,805
Chile - 2.0%					
75,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos	5.80% (a)	06/01/2024	79,598
90,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos	4.50%	03/01/2026	92,321
					171,919
Colombia - 1.7%					
350,000,000	COP	Colombian TES	6.25%	11/26/2025	74,086
350,000,000	COP	Colombian TES	7.50%	08/26/2026	75,350
					149,436
Czech Republic - 4.5%					
9,840,000	CZK	Czech Republic Government Bond	0.45%	10/25/2023	385,339
Hungary - 2.5%					
90,000,000	HUF	Hungary Government Bond	3.00%	06/26/2024	215,776
Indonesia - 10.1%					
6,500,000,000	IDR	Indonesia Treasury Bond	6.13%	05/15/2028	426,062
6,170,000,000	IDR	Indonesia Treasury Bond	8.38%	03/15/2034	441,498
					867,560

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Israel - 2.1%					
630,000	ILS	Israel Government Bond	1.75%	08/31/2025	177,536
Malaysia - 9.5%					
1,700,000	MYR	Malaysia Government Bond	3.50%	05/31/2027	376,710
1,300,000	MYR	Malaysia Government Bond	3.58%	07/15/2032	279,215
790,000	MYR	Malaysia Government Bond	3.83%	07/05/2034	166,168
					822,093
Mexico - 5.2%					
40,000	MXN	Mexican Bonos	6.75% (b)	03/09/2023	195,563
52,000	MXN	Mexican Bonos	8.00% (b)	09/05/2024	251,662
					447,225
Peru - 1.3%					
530,000	PEN	Peru Government Bond	5.40%	08/12/2034	111,716
Philippines - 3.7%					
4,500,000	PHP	Philippine Government Bond	6.88%	01/10/2029	85,745
13,000,000	PHP	Philippine Government International Bond	6.25%	01/14/2036	231,047
					316,792
Poland - 4.3%					
700,000	PLN	Republic of Poland Government Bond	2.50%	04/25/2024	143,377
1,160,000	PLN	Republic of Poland Government Bond	3.25%	07/25/2025	230,323
					373,700
Romania - 2.8%					
1,160,000	RON	Romania Government Bond	5.85%	04/26/2023	240,663
Singapore - 3.7%					
332,000	SGD	Singapore Government Bond	2.00%	02/01/2024	237,197
115,000	SGD	Singapore Government Bond	2.88%	07/01/2029	82,693
					319,890
South Africa - 10.7%					
4,100,000	ZAR	Republic of South Africa Government Bond	7.75%	02/28/2023	254,198
3,900,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	208,344
4,060,000	ZAR	Republic of South Africa Government Bond	8.25%	03/31/2032	209,042
4,890,000	ZAR	Republic of South Africa Government Bond	8.88%	02/28/2035	252,078
					923,662
Thailand - 4.5%					
7,170,000	THB	Thailand Government Bond	3.63%	06/16/2023	207,681
6,150,000	THB	Thailand Government Bond	3.85%	12/12/2025	183,816
					391,497
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations					
(Cost \$8,152,062)					6,797,609

Principal Amount/ Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 3.8%				
109,134	BlackRock Liquidity Funds FedFund - Institutional Shares	1.31% (c)		109,134
109,031	Fidelity Institutional Money Market Government Portfolio - Class I	1.20% (c)		109,031
109,076	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (c)		109,076
Total Short Term Investments (Cost \$327,241)				327,241
Total Investments - 98.2% (Cost \$10,046,065)				8,472,459
Other Assets in Excess of Liabilities - 1.8%				152,133
NET ASSETS - 100.0%				\$ 8,624,592

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

BRL Brazilian Real

CNY Chinese Yuan

COP Colombian Peso

MXN Mexican Peso

PEN Peruvian Sol

CLP Chilean Peso

CZK Czech Republic Koruna

HUF Hungarian Forint

IDR Indonesian Rupiah

ILS Israeli Shekel

MYR Malaysian Ringgit

PHP Philippine Peso

PLN Polish Zloty

RON Romanian Leu

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	78.8%
Foreign Corporate Bonds	15.6%
Short Term Investments	3.8%
Other Assets and Liabilities	1.8%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

Brazil	11.2%
South Africa	10.7%
Indonesia	10.1%
Mexico	10.0%
Malaysia	9.5%
China	7.1%
Thailand	4.5%
Czech Republic	4.5%
Poland	4.3%
United States	3.8%
Singapore	3.7%
Philippines	3.7%
Colombia	3.5%
Romania	2.8%
Hungary	2.5%
Peru	2.2%
Israel	2.1%
Chile	2.0%
Other Assets and Liabilities	1.8%
	<u>100.0%</u>

DoubleLine Income Fund

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 12.3%				
560,999	AASET Ltd., Series 2019-2-C	6.41% (a)(g)	10/16/2039	342,839
865,468	Business Jet Securities LLC, Series 2021-1A-C	5.07% (a)(g)	04/15/2036	817,006
9,500	Flagship Credit Auto Trust, Series 2018-4-R	0.00% (a)(f)(g)	03/16/2026	792,048
1,267,415	GAIA Aviation Ltd., Series 2019-1-C	7.00% (a)(g)(h)	12/15/2044	873,161
1,005,007	Pioneer Aircraft Finance Ltd., Series 2019-1-C	6.90% (a)(g)	06/15/2044	683,557
1,900,612	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	1,766,539
20,000	SoFi Professional Loan Program Trust, Series 2021-A-R1	0.00% (a)(f)(g)	08/17/2043	394,915
20,000	SoFi Professional Loan Program, Series 2018-A-R1	0.00% (a)(f)(g)	02/25/2042	444,745
5,930	SoFi Professional Loan Program, Series 2018-A-R2	0.00% (a)(f)(g)	02/25/2042	131,867
10,000	SoFi Professional Loan Program, Series 2021-B-R1	0.00% (a)(f)(g)	02/15/2047	553,666
1,167,086	START Ireland, Series 2019-1-C	6.41% (a)(g)	03/15/2044	884,505
1,311,942	Sunnova Helios Issuer LLC, Series 2019-AA-B	4.49% (a)	06/20/2046	1,267,227
2,165,065	WAVE LLC, Series 2019-1-C	6.41% (a)(g)	09/15/2044	1,487,238
Total Asset Backed Obligations (Cost \$12,594,552)				10,439,313
Collateralized Loan Obligations - 19.4%				
700,000	AIMCO Ltd., Series 2021-15A-E (3 Month LIBOR USD + 5.95%, 5.95% Floor)	6.99% (a)	10/17/2034	604,371
1,250,000	Apidos, Series 2021-35A-E (3 Month LIBOR USD + 5.75%, 5.75% Floor)	6.81% (a)	04/20/2034	1,077,481
500,000	Barings Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	7.48% (a)	04/25/2034	431,279
500,000	Canyon Capital Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.41%, 6.41% Floor)	7.45% (a)	04/15/2034	434,366
500,000	Canyon Capital Ltd., Series 2021-3A-E (3 Month LIBOR USD + 6.20%, 6.20% Floor)	7.24% (a)	07/15/2034	427,372
500,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.06% (a)	04/20/2034	463,467
500,000	CIFC Funding Ltd., Series 2021-4A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	7.04% (a)	07/15/2033	445,106
1,000,000	Goldentree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%)	4.00% (a)	07/21/2030	936,780
2,000,000	Highbridge Loan Management Ltd., Series 12A-18-C (3 Month LIBOR USD + 2.75%, 2.75% Floor)	3.79% (a)	07/18/2031	1,797,400
500,000	Madison Park Funding Ltd., Series 2021-48A-E (3 Month LIBOR USD + 6.25%, 6.25% Floor)	7.29% (a)	04/19/2033	454,925
1,275,000	Magnetite Ltd., Series 2021-29A-E (3 Month LIBOR USD + 5.75%, 5.75% Floor)	6.79% (a)	01/15/2034	1,131,498
1,000,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.94% (a)	07/15/2029	905,899
500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	4.03% (a)	07/25/2030	451,716
500,000	Octagon Investment Partners Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.50%, 6.50% Floor)	7.54% (a)	04/15/2034	436,735
500,000	OHA Credit Funding Ltd., Series 2019-3A-ER (3 Month LIBOR USD + 6.25%, 6.25% Floor)	7.31% (a)	07/02/2035	442,291

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	Point Au Roche Park Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.10%, 6.10% Floor)	7.16% (a)	07/20/2034	437,773
1,000,000	RR Ltd., Series 2017-2A-DR (3 Month LIBOR USD + 5.80%, 5.80% Floor)	6.84% (a)	04/15/2036	864,432
1,000,000	Sound Point Ltd., Series 2020-1A-ER (3 Month LIBOR USD + 6.86%, 6.86% Floor)	7.92% (a)	07/20/2034	876,187
3,500,000	Trimaran CAVU LLC, Series 2019-2A-C (3 Month LIBOR USD + 4.72%, 4.72% Floor)	5.76% (a)	11/26/2032	3,299,112
500,000	Venture Ltd., Series 2020-39A-D (3 Month LIBOR USD + 4.25%, 4.25% Floor)	5.29% (a)	04/15/2033	491,470
Total Collateralized Loan Obligations (Cost \$18,028,459)				16,409,660
Non-Agency Commercial Mortgage Backed Obligations - 21.7%				
1,000,000	Alen Mortgage Trust, Series 2021-ACEN-F (1 Month LIBOR USD + 5.00%, 5.00% Floor)	6.32% (a)	04/15/2034	944,380
13,409,430	BANK, Series 2019-BN19-XFG	1.17% (a)(b)(c)	08/15/2061	765,788
1,250,000	BSREP Commercial Mortgage Trust, Series 2021-DC-G (1 Month LIBOR USD + 3.85%, 3.85% Floor)	5.18% (a)	08/15/2038	1,125,042
1,000,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	5.25% (a)	06/15/2036	930,072
1,000,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	4.52% (a)	08/20/2035	978,293
17,739,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR20-XF	1.42% (a)(b)(c)	11/10/2047	218,580
8,120,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.60% (a)(b)(c)	03/15/2054	809,130
87,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	3.92% (a)	06/15/2033	78,700
1,242,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-H	4.09% (a)(b)	12/10/2036	1,090,600
994,876	FREMF Mortgage Trust, Series 2018-KF56-C (1 Month LIBOR USD + 5.80%, 5.80% Floor)	6.92% (a)	11/25/2028	979,734
1,000,000	GS Mortgage Securities Corporation Trust, Series 2019-SMP-F (1 Month LIBOR USD + 3.10%, 3.10% Floor)	4.42% (a)	08/15/2032	916,107
1,250,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (1 Month LIBOR USD + 5.00%, 5.00% Floor)	6.32% (a)	11/15/2036	1,184,171
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% (a)(b)	05/05/2032	881,931
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-E	3.36% (a)(b)(g)	09/15/2047	1,174,201
1,250,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	6.58% (a)	11/15/2038	1,135,308
308,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	5.67% (a)	11/15/2034	286,970
1,205,738	SMR Mortgage Trust, Series 2022-IND-G (Secured Overnight Financing Rate 1 Month + 7.50%, 7.50% Floor)	8.78% (a)	02/15/2039	1,164,164
810,080	Tharaldson Hotel Portfolio Trust, Series 2018-THL-F (1 Month LIBOR USD + 4.25%, 3.95% Floor)	5.37% (a)	11/11/2034	736,488
1,222,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	5.11% (b)	08/15/2051	1,102,701
1,562,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D	4.21% (a)(b)	03/10/2046	1,205,864
48,314,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-XB	0.36% (b)(c)	12/15/2049	633,812
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$20,954,186)				18,342,036
Non-Agency Residential Collateralized Mortgage Obligations - 23.1%				
1,000,000	AMSR Trust, Series 2020-SFR4-G2	4.87% (a)	11/19/2037	943,650
2,000,000	AMSR Trust, Series 2021-SFR1-G	4.61% (a)(b)	06/17/2038	1,754,556

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,100,000	Angel Oak Mortgage Trust LLC, Series 2019-2-B2	6.29% (a)(b)	03/25/2049	1,034,400
118,139	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% (a)(h)	11/25/2070	118,095
1,250,000	Connecticut Avenue Securities Trust, Series 2021-R01-1M2 (Secured Overnight Financing Rate 30 Day Average + 1.55%)	2.48% (a)	10/25/2041	1,161,705
1,250,000	Connecticut Avenue Securities Trust, Series 2022-R01-1B2 (Secured Overnight Financing Rate 30 Day Average + 6.00%)	6.93% (a)	12/26/2041	1,029,613
1,250,000	Connecticut Avenue Securities Trust, Series 2022-R02-2B2 (Secured Overnight Financing Rate 30 Day Average + 7.65%)	8.58% (a)	01/27/2042	1,095,884
1,372,000	CSMC Trust, Series 2021-NQM4-B2	4.18% (a)(b)	05/25/2066	1,055,015
1,400,000	FMC GMSR Issuer Trust, Series 2021-GT1-B	4.36% (a)(b)	07/25/2026	1,262,452
1,750,000	FMC GMSR Issuer Trust, Series 2021-GT2-B	4.44% (a)(b)	10/25/2026	1,570,073
1,400,000	LHOME Mortgage Trust, Series 2021-RTL1-M	4.46% (a)(b)	09/25/2026	1,284,606
1,205,000	Progress Residential Trust, Series 2021-SFR1-H	5.00% (a)	04/17/2038	1,083,638
1,400,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(b)	03/25/2026	1,318,530
1,250,000	SG Residential Mortgage Trust, Series 2021-1-B2	4.30% (a)(b)	07/25/2061	884,361
237,907	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(b)	03/25/2049	218,262
124,292	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(b)	03/25/2049	115,305
231,269	Velocity Commercial Capital Loan Trust, Series 2019-1-M6	6.79% (a)(b)	03/25/2049	208,936
1,400,000	Verus Securitization Trust, Series 2020-5-B2	4.71% (a)(b)	05/25/2065	1,249,773
1,500,000	Verus Securitization Trust, Series 2021-3-B2	3.96% (a)(b)	06/25/2066	1,087,344
1,100,000	VOLT LLC, Series 2021-NPL5-A2	4.83% (a)(h)	03/27/2051	1,045,790
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$22,341,334)				19,521,988

US Government and Agency Mortgage Backed Obligations - 11.2%

1,504,795	Federal Home Loan Mortgage Corporation REMICS, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.53% (c)(e)	07/25/2050	246,208
1,978,233	Federal Home Loan Mortgage Corporation REMICS, Series 5037-IO	3.00% (c)	11/25/2050	371,090
4,918,131	Federal Home Loan Mortgage Corporation REMICS, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 2.50% Cap)	1.57% (c)(e)	06/25/2051	81,344
1,228,256	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2021-DNA5-M2 (Secured Overnight Financing Rate 30 Day Average + 1.65%)	2.58% (a)	01/25/2034	1,185,537
1,250,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA1-B2 (Secured Overnight Financing Rate 30 Day Average + 7.10%)	8.03% (a)	01/25/2042	1,016,667
1,778,970	Federal National Mortgage Association, Series 2020-53-DI	3.00% (c)	08/25/2060	310,088
1,379,513	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.53% (c)(e)	08/25/2050	209,618
1,372,613	Federal National Mortgage Association, Series 2020-77-S (-1 x Secured Overnight Financing Rate 30 Day Average + 4.15%, 4.15% Cap)	3.22% (c)(e)	11/25/2050	118,481
2,428,377	Federal National Mortgage Association, Series 2020-77-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 4.10%, 4.10% Cap)	3.17% (c)(e)	11/25/2050	205,401
1,027,098	Federal National Mortgage Association, Series 2020-M10-X2	1.84% (b)(c)	12/25/2030	106,052
2,064,281	Federal National Mortgage Association, Series 2020-M17-X1	1.46% (b)(c)	01/25/2028	107,200
2,421,021	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	5.43% (c)(e)	08/20/2050	412,694

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,252,239	Government National Mortgage Association, Series 2020-129-SE (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	2.15% (c)(e)	09/20/2050	140,863
2,714,036	Government National Mortgage Association, Series 2020-138-IL	3.50% (c)	09/20/2050	450,497
1,471,082	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.75% (c)(e)	09/20/2050	240,797
2,011,691	Government National Mortgage Association, Series 2020-142-SD (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	09/20/2050	326,638
1,249,104	Government National Mortgage Association, Series 2020-160-LS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	10/20/2050	184,767
1,633,248	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	11/20/2050	233,454
1,525,330	Government National Mortgage Association, Series 2020-167-SD (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	11/20/2050	242,276
1,288,402	Government National Mortgage Association, Series 2020-188-LS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	11/20/2050	189,035
1,200,730	Government National Mortgage Association, Series 2020-189-SP (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	12/20/2050	165,082
2,790,907	Government National Mortgage Association, Series 2020-196-DI	2.50% (c)	12/20/2050	362,757
1,624,496	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.55% (c)(e)	07/20/2050	240,296
5,378,422	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 2.60% Cap)	1.00% (c)(e)	06/20/2051	116,857
2,835,114	Government National Mortgage Association, Series 2021-117-HI	3.50% (c)	07/20/2051	394,450
4,574,710	Government National Mortgage Association, Series 2021-125-AS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	2.48% (c)(e)	07/20/2051	100,360
3,835,759	Government National Mortgage Association, Series 2021-139-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 3.20%, 3.20% Cap)	2.43% (c)(e)	08/20/2051	180,646
2,545,080	Government National Mortgage Association, Series 2021-2-IO	0.88% (b)(c)	06/16/2063	180,831
3,146,821	Government National Mortgage Association, Series 2021-46-ES (-1 x 1 Month LIBOR USD + 2.80%, 2.80% Cap)	1.20% (c)(e)	03/20/2051	108,168
5,193,972	Government National Mortgage Association, Series 2021-59-S (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	1.83% (c)(e)	04/20/2051	89,770
3,478,991	Government National Mortgage Association, Series 2021-80-IO	0.90% (b)(c)	12/16/2062	272,355
4,210,491	Government National Mortgage Association, Series 2021-96-TS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	2.48% (c)(e)	06/20/2051	144,348
1,954,393	Government National Mortgage Association, Series 2021-98-SB (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	06/20/2051	262,554
1,835,214	Government National Mortgage Association, Series 2021-98-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	06/20/2051	220,911
2,082,644	Government National Mortgage Association, Series 2021-98-SW (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	4.70% (c)(e)	06/20/2051	278,797
Total US Government and Agency Mortgage Backed Obligations (Cost \$14,270,200)				9,496,889
US Government and Agency Obligations - 5.3%				
4,000,000	United States Treasury Notes	0.50%	08/31/2027	3,511,016
1,000,000	United States Treasury Notes	2.88%	05/15/2032	988,906
Total US Government and Agency Obligations (Cost \$5,004,863)				4,499,922

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 6.7%				
1,904,717	First American Government Obligations Fund - Class U	1.31% (d)		1,904,717
1,904,717	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (d)		1,904,717
1,904,718	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (d)		1,904,718
Total Short Term Investments (Cost \$5,714,152)				5,714,152
Total Investments - 99.7% (Cost \$98,907,746)				84,423,960
Other Assets in Excess of Liabilities - 0.3%				236,304
NET ASSETS - 100.0%				\$ 84,660,264

- (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) 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) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- (g) Value determined using significant unobservable inputs.
- (h) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.

INVESTMENT BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	23.1%
Non-Agency Commercial Mortgage Backed Obligations	21.7%
Collateralized Loan Obligations	19.4%
Asset Backed Obligations	12.3%
US Government and Agency Mortgage Backed Obligations	11.2%
Short Term Investments	6.7%
US Government and Agency Obligations	5.3%
Other Assets and Liabilities	0.3%
	<u>100.0%</u>

DoubleLine Multi-Asset Trend Fund (Consolidated)

Schedule of Investments

June 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Obligations - 7.9%				
140,000	United States Treasury Notes	0.75% (b)	11/15/2024	132,770
1,130,000	United States Treasury Notes	2.50%	03/31/2027	1,102,633
Total US Government and Agency Obligations (Cost \$1,257,643)				1,235,403
Affiliated Mutual Funds - 63.3%				
215,135	DoubleLine Floating Rate Fund (Class I)			1,910,396
176,467	DoubleLine Income Fund (Class I)			1,445,266
689,286	DoubleLine Low Duration Bond Fund (Class R6)			6,541,320
Total Affiliated Mutual Funds (Cost \$10,303,410)				9,896,982
Short Term Investments - 25.8%				
1,016,181	First American Government Obligations Fund - Class U	1.31% (a)(b)		1,016,181
1,016,181	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	1.35% (a)(b)		1,016,181
1,016,181	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	1.38% (a)(b)		1,016,181
1,000,000	United States Treasury Bills	0.00% (b)(c)		984,307
Total Short Term Investments (Cost \$4,040,761)				4,032,850
Total Investments - 97.0% (Cost \$15,601,814)				15,165,235
Other Assets in Excess of Liabilities - 3.0%				476,051
NET ASSETS - 100.0%				\$ 15,641,286

- (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	63.3%
Short Term Investments	25.8%
US Government and Agency Obligations	7.9%
Other Assets and Liabilities	3.0%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Entry Fee ⁽³⁾	Exit Fee ⁽⁴⁾	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
BNP Paribas Multi-Asset Trend Index ER USD ex-Commodity Sub-Basket ⁽¹⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	04/12/2023	8,715,356	\$ 526,569
BNP Paribas Multi-Asset Trend Index ER USD ex-Commodity Sub-Basket ⁽¹⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	07/27/2022	1,504,090	12,164
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket ⁽²⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	07/27/2022	696,159	(11,115)
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket ⁽²⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	04/12/2023	4,284,644	(109,135)
									<u>\$ 418,483</u>

⁽¹⁾ The BNP Paribas Multi-Asset Trend Index aims to generate excess return by using a trend following strategy and to offer diversification in a multi-asset class universe. Ex-Commodity Sub-Basket Swap represents a swap on a basket of indices without commodities. Information on the sector constituents as of June 30, 2022, is available on the BNP Paribas website <https://marketing-indx.bnpparibas.com/multi-asset-trend/>.

⁽²⁾ All or a portion of this security is owned by DoubleLine Multi-Asset Trend Ltd., which is a wholly-owned subsidiary of the DoubleLine Multi-Asset Trend Fund. The BNP Paribas Multi-Asset Trend Index aims to generate excess return by using a trend following strategy and to offer diversification in a multiasset class universe. Commodity Sub-Basket Swap represents a swap on a basket of commodity indices. Information on the sector constituents as of June 30, 2022, is available on the BNP Paribas website <https://marketing-indx.bnpparibas.com/multi-asset-trend/>.

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

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

A summary of the DoubleLine Multi-Asset Trend Fund's investments in affiliated mutual funds for the period ended June 30, 2022 is as follows:

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at June 30, 2022	Value at June 30, 2022	Change in Unrealized for the Period Ended June 30, 2022	Dividend Income Earned for the Period Ended June 30, 2022	Net Realized Gain (Loss) for the Period Ended June 30, 2022
DoubleLine Low Duration Bond Fund (Class R6)	\$ —	\$6,610,249	\$ —	689,286	\$6,541,320	\$ (68,929)	\$22,927	\$ —
Doubleline Income Fund (Class I)	1,521,146	—	—	176,467	1,445,266	(75,880)	15,947	—
DoubleLine Low Duration Bond Fund (Class I)	6,665,392	—	(6,610,249)	—	—	214,608	9,412	(269,751)
DoubleLine Floating Rate Fund (Class I)	2,026,569	—	—	215,135	1,910,396	(116,173)	19,422	—
	<u>\$10,213,107</u>	<u>\$6,610,249</u>	<u>\$(6,610,249)</u>	<u>1,080,888</u>	<u>\$9,896,982</u>	<u>\$ (46,374)</u>	<u>\$67,708</u>	<u>\$(269,751)</u>

Notes to Schedule of Investments
June 30, 2022 (Unaudited)

1. Organization

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

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

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

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

Fund Name	Investment Objective	Commencement of Operations			
		I Shares	N Shares	A Shares	R6 Shares
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.

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

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

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

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

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

The following is a summary of the fair valuations according to the inputs used to value the Fund’s investments as of June 30, 2022:

Category	DoubleLine Total Return Bond Fund	DoubleLine Core Fixed Income Fund	DoubleLine Emerging Markets Fixed Income Fund	DoubleLine Multi-Asset Growth Fund (Consolidated)	DoubleLine Low Duration Bond Fund	DoubleLine Floating Rate Fund
Investments in Securities						
Level 1						
Money Market Funds	\$ 1,662,763,276	\$ 90,884,664	\$ 7,066,023	\$ 3,865,179	\$ 343,915,047	\$ 21,782,424
Affiliated Mutual Funds	—	503,365,400	—	4,079,671	—	—
Common Stocks	—	1,450,535	1,561,309	—	610,378	17,742
Exchange Traded Funds	—	—	—	2,911,529	—	—
Real Estate Investment Trusts	—	—	—	875,130	—	—
Total Level 1	1,662,763,276	595,700,599	8,627,332	11,731,509	344,525,425	21,800,166
Level 2						
US Government and Agency Mortgage Backed Obligations	16,010,175,667	1,511,616,048	—	3,003,330	195,478,990	—
Non-Agency Residential Collateralized Mortgage Obligations	10,263,018,721	998,163,419	—	5,148,597	1,020,162,871	—
Non-Agency Commercial Mortgage Backed Obligations	3,702,290,788	630,670,326	—	—	992,281,990	1,362,370
US Government and Agency Obligations	2,644,596,163	1,680,541,726	—	—	907,389,557	—
Asset Backed Obligations	2,106,925,137	394,857,488	—	—	479,853,728	—
Collateralized Loan Obligations	1,338,823,579	353,924,777	—	—	1,114,611,120	6,615,020
US Corporate Bonds	—	1,462,159,934	—	—	462,022,425	10,874,082
Foreign Corporate Bonds	—	597,195,302	396,936,445	—	696,771,806	661,073
Bank Loans	—	386,007,312	—	—	421,152,268	282,883,742
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	133,290,691	196,711,037	—	126,962,478	—
Other Short Term Investments	—	6,708,880	—	4,882,789	103,816,236	—
Municipal Bonds	—	6,021,952	—	—	—	—
Total Level 2	36,065,830,055	8,161,157,855	593,647,482	13,034,716	6,520,503,469	302,396,287
Level 3						
Non-Agency Residential Collateralized Mortgage Obligations	76,813,646	139,122	—	—	—	—
Asset Backed Obligations	72,037,938	7,587,452	—	—	—	—
Collateralized Loan Obligations	447,066	—	—	119,229	—	—
Common Stocks	—	2,142,453	—	—	—	1,138,845

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
Bank Loans	\$ —	\$ 490,110	\$ —	\$ —	\$ —	\$ 392,471
Foreign Corporate Bonds	—	—	—	—	—	—
Rights	—	12,028	—	—	—	—
Warrants	—	7,563	—	—	—	—
Total Level 3	149,298,650	10,378,728	—	119,229	—	1,531,316
Total	\$37,877,891,981	\$8,767,237,182	\$602,274,814	\$24,885,454	\$6,865,028,894	\$325,727,769
Other Financial Instruments						
Level 1						
Futures Contracts	\$ —	\$ —	\$ —	\$ (114,344)	\$ —	\$ —
Total Level 1	—	—	—	(114,344)	—	—
Level 2						
Excess Return Swaps	—	—	—	(1,117,337)	—	—
Unfunded Loan Commitments	—	(70,112)	—	—	—	(64,282)
Total Level 2	—	(70,112)	—	(1,117,337)	—	(64,282)
Level 3						
Total	\$ —	\$ (70,112)	\$ —	\$ (1,231,681)	\$ —	\$ (64,282)

Category	DoubleLine Shiller Enhanced CAPE®	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund
Investments in Securities						
Level 1						
Money Market Funds	\$ 76,323,852	\$ 23,784,693	\$ 1,652,236	\$ 963,864	\$ 16,954,092	\$ 5,726,110
Common Stocks	21,715	43,050	145,185	—	—	—
Total Level 1	76,345,567	23,827,743	1,797,421	963,864	16,954,092	5,726,110
Level 2						
Collateralized Loan Obligations	1,324,314,253	216,622,935	—	—	—	—
US Government and Agency Obligations	1,289,768,923	—	—	9,933,117	—	43,881,165
Non-Agency Residential Collateralized Mortgage Obligations	985,758,535	202,480,788	—	—	—	—
Non-Agency Commercial Mortgage Backed Obligations	951,173,046	162,420,499	—	—	—	—
Bank Loans	612,776,471	105,395,867	—	—	—	—
Asset Backed Obligations	520,867,600	56,279,785	—	—	—	—
Foreign Corporate Bonds	519,315,335	71,154,124	208,221,416	—	—	—
US Corporate Bonds	512,374,156	57,520,158	—	—	—	—
US Government and Agency Mortgage Backed Obligations	184,518,412	84,286,162	—	37,236,876	—	—
Other Short Term Investments	147,497,405	22,570,926	—	—	240,850,723	—

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
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	\$ 84,409,341	\$ 32,658,912	\$ 47,933,897	\$ —	\$ —	\$ 77,254,932
Total Level 2	7,132,773,477	1,011,390,156	256,155,313	47,169,993	240,850,723	121,136,097
Level 3						
Non-Agency Commercial Mortgage Backed Obligations	5,255,409	996,980	—	—	—	—
Common Stocks	1,159,929	451,795	—	—	—	—
Asset Backed Obligations	—	17,612,133	—	—	—	—
Non-Agency Residential Collateralized Mortgage Obligations	—	8,156,055	—	—	—	—
Bank Loans	—	107,165	—	—	—	—
Collateralized Loan Obligations	—	63,867	—	—	—	—
Foreign Corporate Bonds	—	—	—	—	—	—
Rights	—	2,883	—	—	—	—
Warrants	—	852	—	—	—	—
Total Level 3	6,415,338	27,391,730	—	—	—	—
Total	\$ 7,215,534,382	\$ 1,062,609,629	\$ 257,952,734	\$ 48,133,857	\$ 257,804,815	\$ 126,862,207
Other Financial Instruments						
Level 1						
Futures Contracts	\$ —	\$ —	\$ —	\$ (236,853)	\$ —	\$ —
Total Level 1	—	—	—	(236,853)	—	—
Level 2						
Excess Return Swaps	(1,063,550,627)	—	—	—	(22,571,205)	—
Forward Currency Exchange Contracts	—	—	—	—	—	52,493
Unfunded Loan Commitments	—	(23,108)	—	—	—	—
Total Level 2	(1,063,550,627)	(23,108)	—	—	(22,571,205)	52,493
Level 3	—	—	—	—	—	—
Total	\$(1,063,550,627)	\$ (23,108)	\$ —	\$ (236,853)	\$ (22,571,205)	\$ 52,493

Category	DoubleLine Infrastructure Income Fund	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®	Doubleline Real Estate and Income Fund	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund
Investments in Securities						
Level 1						
Money Market Funds	\$ 26,952,361	\$ 3,397,167	\$ 2,737,953	\$ 444,547	\$ 327,241	\$ 5,714,152
Affiliated Mutual Funds	—	—	5,953,243	—	—	—
Total Level 1	26,952,361	3,397,167	8,691,196	444,547	327,241	5,714,152
Level 2						
Asset Backed Obligations	238,748,570	—	2,615,190	—	—	3,033,766
US Corporate Bonds	144,223,857	1,215,399	5,857,516	3,297,984	—	—
Foreign Corporate Bonds	56,326,570	994,974	4,318,210	575,378	1,347,609	—

Category	DoubleLine Infrastructure Income Fund	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®	Doubleline Real Estate and Income Fund	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund
Commercial Paper	\$ —	\$2,234,869	\$ —	\$ —	\$ —	\$ —
Collateralized Loan Obligations	—	—	14,568,794	3,861,222	—	16,409,660
Non-Agency Residential Collateralized Mortgage Obligations	—	—	10,842,402	—	—	19,521,988
Non-Agency Commercial Mortgage Backed Obligations	—	—	10,350,330	2,678,238	—	17,167,835
US Government and Agency Obligations	—	—	5,428,069	2,439,735	—	4,499,922
Other Short Term Investments	—	—	2,994,758	—	—	—
US Government and Agency Mortgage Backed Obligations	—	—	2,977,319	—	—	9,496,889
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	—	773,365	—	6,797,609	—
Total Level 2	439,298,997	4,445,242	60,725,953	12,852,557	8,145,218	70,130,060
Level 3						
Foreign Corporate Bonds	2,188,907	—	—	—	—	—
Asset Backed Obligations	—	—	—	—	—	7,405,547
Non-Agency Commercial Mortgage Backed Obligations	—	—	—	—	—	1,174,201
Total Level 3	2,188,907	—	—	—	—	8,579,748
Total	\$468,440,265	\$7,842,409	\$69,417,149	\$13,297,104	\$8,472,459	\$84,423,960
Other Financial Instruments						
Level 1	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Level 2						
Forward Currency Exchange Contracts	—	—	(1,273,143)	—	—	—
Excess Return Swaps	—	—	(1,289,040)	(527,935)	—	—
Total Level 2	—	—	(2,562,183)	(527,935)	—	—
Level 3	—	—	—	—	—	—
Total	\$ —	\$ —	\$(2,562,183)	\$(527,935)	\$ —	\$ —

Category	DoubleLine Multi-Asset Trend Fund (Consolidated)
Investments in Securities	
Level 1	
Affiliated Mutual Funds	\$ 9,896,982
Money Market Funds	3,048,543
Total Level 1	12,945,525
Level 2	
US Government and Agency Obligations	1,235,403
Other Short Term Investments	984,307
Total Level 2	2,219,710
Level 3	—
Total	\$ 15,165,235

Category	DoubleLine Multi-Asset Trend Fund (Consolidated)
Other Financial Instruments	
Level 1	\$ —
Level 2	
Excess Return Swaps	418,483
Total Level 2	418,483
Level 3	—
Total	\$ 418,483

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 3/31/2022	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ^(c)	Net Accretion (Amortization)	Purchases ^(a)	Sales ^(b)	Transfers Into Level 3 ^(d)	Transfers Out of Level 3 ^(d)	Fair Value as of 6/30/2022	Net Change in Unrealized Appreciation (Depreciation) on securities held at 6/30/2022 ^(c)
Investments in Securities										
Asset Backed Obligations	\$18,148,394	\$ 1	\$ (672,913)	\$ —	\$252,285	\$(115,634)	\$—	\$—	\$17,612,133	\$ (611,394)
Non-Agency Residential Collateralized Mortgage Obligations	8,647,146	27,297	(273,798)	36,774	—	(281,364)	—	—	8,156,055	(255,760)
Non-Agency Commercial Mortgage Backed Obligations	1,134,911	2,051	(72,518)	2,267	—	(69,731)	—	—	996,980	(83,377)
Common Stocks	502,597	—	(50,802)	—	—	—	—	—	451,795	(50,802)
Bank Loans	108,383	115	(2,047)	1,046	—	(332)	—	—	107,165	(1,929)
Collateralized Loan Obligations	73,653	—	(13,089)	305	2,998	—	—	—	63,867	(10,922)
Rights	—	—	2,883	—	—	—	—	—	2,883	—
Warrants	1,287	—	(435)	—	—	—	—	—	852	(435)
Foreign Corporate Bonds	—	—	—	—	—	—	—	—	—	—
Escrow Notes	—	—	—	—	—	—	—	—	—	—
Total	<u>\$28,616,371</u>	<u>\$29,464</u>	<u>\$(1,082,719)</u>	<u>\$40,392</u>	<u>\$255,283</u>	<u>\$(467,061)</u>	<u>\$—</u>	<u>\$—</u>	<u>\$27,391,730</u>	<u>\$(1,014,619)</u>

DoubleLine Income Fund	Fair Value as of 3/31/2022	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ^(c)	Net Accretion (Amortization)	Purchases ^(a)	Sales ^(b)	Transfers Into Level 3 ^(d)	Transfers Out of Level 3 ^(d)	Fair Value as of 6/30/2022	Net Change in Unrealized Appreciation (Depreciation) on securities held at 6/30/2022 ^(c)
Investments in Securities										
Asset Backed Obligations	\$7,811,068	\$—	\$(456,647)	\$ (276)	\$100,819	\$(49,417)	\$—	\$—	\$7,405,547	\$(431,167)
Non-Agency Commercial Mortgage Backed Obligations	1,157,833	—	13,384	2,984	—	—	—	—	1,174,201	13,384
Total	\$8,968,901	\$—	\$(443,263)	\$2,708	\$100,819	\$(49,417)	\$—	\$—	\$8,579,748	\$(417,783)

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

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

^(c) Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at June 30, 2022 may be due to a security that was not held or categorized as Level 3 at either period end.

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

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

DoubleLine Flexible Income Fund	Fair Value as of 6/30/2022	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) ^(e)	Impact to valuation from an increase to input
Asset Backed Obligations	\$17,612,133	Market Comparables	Market Quotes	\$66.45 - \$1,685.22 (\$222.97)	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	\$ 8,156,055	Market Comparables	Market Quotes	\$93.94 (\$93.94)	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	\$ 996,980	Market Comparables	Market Quotes	\$75.25 (\$75.25)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Common Stocks	\$ 451,795	Market Comparables	Market Quotes	\$0.50 - \$27.00 (\$21.30)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Bank Loans	\$ 107,165	Market Comparables	Market Quotes	\$99.18 (\$99.18)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Collateralized Loan Obligations	\$ 63,867	Market Comparables	Market Quotes	\$23.15 (\$23.15)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Rights	\$ 2,883	Intrinsic Value	Asset Sale Proceeds	\$3.75 - \$4.00 (\$3.88)	Significant changes in asset sale proceeds would have resulted in direct changes in fair value of the security
Warrants	\$ 852	Market Comparables	Market Quotes	\$0.20 (\$0.20)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
	\$ —	Intrinsic Value	Underlying Equity Price	\$0.00 (\$0.00)	Significant changes in the Underlying Equity Price would have resulted in direct changes in the fair value of the security

DoubleLine Flexible Income Fund	Fair Value as of 6/30/2022	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average)^(e)	Impact to valuation from an increase to input
Foreign Corporate Bonds	\$ —	Market Comparables	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
Escrow Notes	\$ —	Intrinsic Value	Reserve Account Value	\$0.00 (\$0.00)	Significant changes in reserve account value would have resulted in direct changes in fair value of the security
DoubleLine Income Fund	Fair Value as of 6/30/2022	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average)^(e)	Impact to valuation from an increase to input
Asset Backed Obligations	\$7,405,547	Market Comparables	Market Quotes	\$61.11 - \$8,337.34 (\$1,634.58)	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	\$1,174,201	Market Comparables	Market Quotes	\$78.28 (\$78.28)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security

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