DoubleLine Core Fixed Income Fund
Schedule of Investments
March 31, 2022

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 4.2%				
5,412,881	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	4,317,265
3,449,568	AASET Ltd., Series 2021-2A-B	3.54% (a)	01/15/2047	3,163,892
10,264,076	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	9,954,327
5,000,000	CANON, Series 2021-0001	3.50% (b)(c)	11/05/2023	4,990,000
23,074,448	Carbon Level Mitigation Trust, Series 2021-5-CERT	0.61% (a)	10/13/2051	18,538,403
9,359,402	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	8,903,918
2,427,731	Castlelake Aircraft Securitization Trust, Series 2018-1-A	4.13% (a)	06/15/2043	2,244,702
5,265,180	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)	04/15/2039	4,820,788
11,147,714	Castlelake Aircraft Structured Trust, Series 2021-1A-A	3.47% (a)	01/15/2046	10,325,971
1,681,000	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	1,578,622
3,000,000	Diamond Infrastructure Funding LLC, Series 2021-1A-C	3.48% (a)	04/15/2049	2,803,712
7,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	6,726,402
8,500,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	8,016,248
3,165,377	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(m)	12/15/2044	3,005,645
7,218,152	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	6,753,751
1,856,982	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	1,867,460
12,825,143	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	11,897,077
14,937,407	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	13,797,992
2,446,200	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	2,268,802
14,000,000	LendingPoint Asset Securitization Trust, Series 2021-A-C	2.75% (a)	12/15/2028	13,429,419
12,011,942	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (a)	10/15/2039	11,094,374
1,240,486	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	1,243,477
1,845,017	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	1,792,134
7,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	7,546,226
6,316,057	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	6,286,730
5,000,000	NP SPE LLC, Series 2019-1A-A2	3.24% (a)	09/20/2049	4,509,800
20,183,509	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	19,743,748
4,273,177	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	4,021,816
19,550,000	Primose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	19,130,856
4,004,024	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	3,627,686
5,000,000	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	4,767,826
2,443,750	SERVPRO Master Issuer LLC, Series 2019-1A-A2	3.88% (a)	10/25/2049	2,461,485
4,313,783	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	3,875,205
14,853,699	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	14,630,165
75,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.09% (a)(c)(n)	08/15/2030	3,296,162
12,102,259	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	12,318,478
17,892,709	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	16,848,401
14,968,470	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	14,922,517
5,000,000	SoFi Professional Loan Program, Series 2017-B-BFX	3.70% (a)(b)	05/25/2040	4,982,892
2,000,000	SoFi Professional Loan Program, Series 2017-C-C	4.21% (a)	07/25/2040	1,996,178
3,000,000	Stack Infrastructure Issuer LLC, Series 2019-2A-A2	3.08% (a)	10/25/2044	2,952,409
2,285,834	START Ireland, Series 2019-1-A	4.09% (a)	03/15/2044	2,140,754
3,236,987	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	2,997,605
4,337,515	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	4,347,569
5,188,090	Sunnova Sol LLC, Series 2020-1A-A	3.35% (a)	02/01/2055	4,998,739
4,701,952	Sunrun Atlas Issuer LLC, Series 2019-2-A	3.61% (a)	02/01/2055	4,620,429
9,172,976	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (a)	07/15/2027	9,182,241
3,381,809	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	13.07% (a)(b)	07/15/2027	3,346,899
12,831,534	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	9.43% (a)(b)	08/15/2027	12,635,801
5,382,625	Upstart Pass-Through Trust, Series 2021-ST2-A	2.50% (a)	04/20/2027	5,253,416
1,348,421	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	1,332,478
17,250,000	Upstart Securitization Trust, Series 2021-2-C	3.61% (a)	06/20/2031	16,314,627
2,106,136	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	2,068,972
5,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	4,723,526
6,000,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	5,617,963
12,450,000	Upstart Securitization Trust, Series 2021-4-B	1.84% (a)	09/20/2031	11,432,564
15,550,000	Upstart Securitization Trust, Series 2021-4-C	3.19% (a)	09/20/2031	14,220,607
4,500,000	US Auto Funding LLC, Series 2021-1A-C	2.20% (a)	05/15/2026	4,279,082
8,000,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	7,332,168
11,288,627	Vivint Solar Financing LLC, Series 2020-1A-A	2.21% (a)	07/31/2051	10,211,909
11,590,913	Wave LLC, Series 2019-1-A	3.60% (a)	09/15/2044	10,323,736
Total Asset Backed Obligations (Cost $460,677,089)				438,834,046
Bank Loans - 4.7%				
1,315,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/20/2028	1,334,725
2,531,155	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.96%	02/27/2025	2,497,592
2,383,217	Acrisure LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.72%	02/16/2027	2,354,428
768,075	Acrisure LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	4.75%	02/16/2027	766,159
677,083	Acuris Finance US, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	02/16/2028	672,533
3,193,950	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/23/2027	3,163,687
427,850	Aegion Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	05/17/2028	426,246
3,292,774	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.00%	01/05/2026	3,276,311
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)	4.25%	07/31/2028	2,638,813
850,000	Air Canada, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	08/11/2028	842,915
1,273,781	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.51%	04/22/2024	1,223,894
493,277	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/08/2027	488,963
1,732,500	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.71%	05/09/2025	1,716,258
870,625	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/05/2027	866,333
3,194,945	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	05/12/2028	3,150,152
1,540,934	Almonde, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	06/13/2024	1,523,775
450,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	8.25%	06/16/2025	443,882
277,900	Alpha 3 B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	03/17/2028	275,156
2,124,697	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/17/2028	2,111,418
850,000	AMC Entertainment Holdings, Inc., Senior Secured First Lien	3.26% (d)	04/22/2026	760,784
1,217,856	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	02/01/2027	1,206,688
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
254,016	(3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	4.50%	02/15/2029	252,444
285,984	(6 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	4.78%	02/15/2029	284,181
911,400	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.20%	01/29/2027	855,577
443,623	American Airlines, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.00%)	2.84%	12/15/2023	439,003
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	921,877
2,143,800	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	4.40%	03/03/2028	2,063,075
1,354,047	AmWINS Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	02/22/2028	1,333,736
465,000	Apex Tool Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	5.75%	02/08/2029	454,040
	Applied Systems, Inc., Senior Secured First Lien Term Loan			
34,802	(Prime Rate + 2.00%, 0.50% Floor)	5.50%	09/19/2024	34,718
2,487,079	(3 Month LIBOR USD + 3.00%, 0.50% Floor)	4.01%	09/19/2024	2,473,772
1,260,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.50%, 0.75% Floor)	6.51%	09/19/2025	1,256,459
	APX Group, Inc., Senior Secured First Lien Term Loan			
215	(Prime Rate + 2.50%, 0.50% Floor)	4.00%	07/10/2028	202
1,074,385	(1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.00%	07/10/2028	1,061,352
2,173,492	Arches Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/06/2027	2,141,466
653,175	Arctic Glacier U.S.A., Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/20/2024	607,277
947,253	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.26%	03/06/2025	885,918
135,259	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.51%	03/06/2025	127,178
3,032,400	Ascend Learning LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/11/2028	3,002,834
490,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	6.25%	12/10/2029	488,163
463,906	ASP Blade Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	10/13/2028	458,745
2,501,189	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	02/12/2027	2,474,301
595,000	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	4.00%	02/12/2027	589,237
2,623,425	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	5.75%	10/25/2028	2,552,920
895,000	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 8.88%, 0.75% Floor)	9.63%	10/25/2029	881,575
1,938,476	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.71%	12/23/2026	1,899,300
798,761	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.46%	07/30/2027	783,785
295,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.71%	01/31/2028	289,690
2,130,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	5.71%	01/19/2029	2,085,408
1,898,261	Athenahealth Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	4.00%	02/15/2029	1,881,651
1,612,760	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	05/08/2028	1,570,425
1,047,606	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.65%	12/15/2027	1,042,368
606,604	Aveanna Healthcare LLC, Senior Secured First Lien	4.25% (d)	07/15/2028	591,666
2,595,385	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	07/17/2028	2,531,473
1,735,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	7.50%	12/10/2029	1,661,263
544,989	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	06/02/2025	541,583
805,561	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	4.50%	10/30/2026	796,160
2,072,445	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	06/16/2025	2,037,732
2,761,125	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.76%	06/05/2028	2,751,420
1,844,047	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	4.76%	10/02/2025	1,835,601
	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan			
798,139	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	764,409
6,356	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.26%	06/21/2024	6,064
1,443,815	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.77%	06/28/2024	874,187
1,151,079	BrookfieldWEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	08/01/2025	1,132,558
218,405	Brown Group Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.51%	06/07/2028	215,902
819,625	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	11/30/2027	811,326
2,538,715	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	12/23/2024	2,528,839
1,724,221	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.71%	07/21/2025	1,720,773
214,500	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.21%	08/12/2026	211,855
2,469,428	Camelot U.S. Acquisition 1 Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	10/30/2026	2,447,314
609,150	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	06/30/2025	594,378
2,413,950	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	10/18/2028	2,365,671

2,652,233	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.21%	01/29/2027	2,570,186
2,129,300	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.58%	10/22/2026	2,077,409
2,980,777	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	5.75%	07/14/2026	2,960,672
2,357,752	Change Healthcare Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	03/01/2024	2,348,026
1,162,088	Chariot Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.51%	11/03/2028	1,149,740
1,052,302	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.96%	02/01/2027	1,044,925
1,247,400	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	1,242,136
1,462,650	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.51%	09/29/2028	1,451,680
1,770,000	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/08/2028	1,732,388
1,132,163	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	4.05%	11/22/2028	1,121,198
2,181,490	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.71%	04/30/2026	2,157,494
1,366,013	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.80%	08/21/2026	1,345,099
1,359,284	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	3.76%	09/18/2024	1,294,555
1,750,000	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien	0.00% (d)	03/30/2029	1,723,750
1,569,088	CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	12/17/2026	1,547,262
3,168,707	CNT Holdings I Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	11/08/2027	3,155,826
148,083	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.81%	05/15/2028	146,109
1,621,525	Compass Power Generation, LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	1,602,918
1,596,975	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.76%	05/17/2028	1,574,218
656,600	Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/11/2026	652,168
1,009,625	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.71%	05/13/2027	999,317
1,601,501	Constant Contact, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	02/10/2028	1,585,486
3,198,925	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/02/2028	3,168,951
1,905,000	Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/16/2028	1,889,522
2,309,037	CP Atlas Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2027	2,248,425
1,151,894	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.65%	07/17/2025	1,136,062
514,100	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.65%	01/15/2026	507,674
1,120,730	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.21%	11/29/2024	1,111,394
450,560	Cyanco Intermediate 2 Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	03/17/2025	442,675
1,305,041	Cystera DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	05/01/2024	1,294,437
2,121,040	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.46%	10/16/2026	2,108,812
1,055,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	7.46%	02/19/2029	1,045,547
3,175,965	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	04/09/2027	3,164,389
2,378,258	Delta 2 (Lux) SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	02/01/2024	2,373,810
2,643,856	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	2,606,564
275,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor)	8.00%	12/01/2028	271,333
	DexKo Global, Inc., Senior Secured First Lien Delayed-Draw Term Loan			
29,731	(1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.72%	10/04/2028	29,205
198,269	(3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.72%	10/04/2028	194,710
1,197,000	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.72%	10/04/2028	1,175,556
2,779,092	DG Investment Intermediate Holdings 2, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	03/31/2028	2,755,123
250,000	DG Investment Intermediate Holdings 2, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	7.50%	03/19/2029	250,625
2,523,675	Diamond (BC) B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	09/29/2028	2,478,880
714,271	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	3.44%	08/24/2026	247,541
2,047,902	DIRECTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	08/02/2027	2,048,301
	DT Midstream, Inc., Senior Secured First Lien Term Loan			
69,337	(3 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	06/26/2028	69,342
655,188	(6 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%	06/26/2028	655,082
475,268	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.51%	04/06/2026	468,336
883,998	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.51%	04/06/2026	871,105
	EAB Global, Inc., Senior Secured First Lien Term Loan			
2,673,300	(1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/16/2028	2,650,577
6,700	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	08/16/2028	6,643
1,145,000	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/23/2028	1,134,088
650,665	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	5.25%	03/31/2026	642,857
809,873	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.00%	02/06/2025	798,879
875,600	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.75% Floor)	6.00%	07/28/2028	872,317
545,579	Endo Luxembourg Finance Company I SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	03/27/2028	512,561
1,576,724	Endurance International Group, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/10/2028	1,535,335
1,710,899	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.21%	10/10/2025	1,143,454
118,791	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	118,531
482,575	Everi Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.01%	08/03/2028	480,162
1,013,775	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	3.31%	05/01/2026	1,004,362
2,163,921	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.51%	12/02/2024	2,155,806
860,197	Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	12/15/2027	854,554
1,355,000	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	4.50%	01/29/2029	1,350,007
1,684,207	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.21%	03/31/2025	1,662,540
1,205,000	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	12/18/2028	1,194,830
1,127,777	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	01/29/2027	1,122,375
473,162	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	07/21/2028	469,942
1,278,634	First Student Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	07/21/2028	1,269,933
1,092,293	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.13%	06/30/2025	1,091,610
495,681	Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 8.00%, 1.50% Floor)	9.50% (e)	06/30/2027	495,681
1,200,000	Freeport LNG Investments, LLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/21/2028	1,192,932
2,640,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.71%	10/30/2026	2,614,550
905,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	4.57%	02/01/2029	898,213
854,029	Gemini HDPE LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	12/31/2027	842,644
323,375	Geon Performance Solutions LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	08/18/2028	323,377
1,360,964	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	5.06%	02/19/2026	1,355,295
807,975	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	09/29/2028	806,965
596,913	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	03/14/2025	594,248
1,417,063	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	1,409,758
2,654,938	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/28/2028	2,639,180
2,462,513	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	10/10/2025	2,445,842
1,569,919	Grab Holdings, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	01/29/2026	1,538,521
2,439,173	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.06%	09/30/2026	2,417,830
1,910,885	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/06/2028	1,906,404
	Greeneden U.S. Holdings II LLC, Senior Secured First Lien Term Loan			
1,833,842	(1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	1,833,354
859,024	(2 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	12/01/2027	858,677
385,200	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.75% Floor)	5.75%	06/16/2028	385,200
1,323,350	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.80%	10/12/2028	1,314,252
739,723	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.75%, 1.00% Floor)	7.75%	08/25/2026	679,091
3,210,738	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.45%	04/30/2025	3,188,375
2,154,286	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%)	5.25%	03/13/2028	2,138,139
2,106,409	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	4.14%	05/23/2025	2,035,160
1,397,975	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	04/21/2028	1,387,490
1,079,100	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	2.25%	03/15/2028	1,069,998
813,861	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.75%)	6.21%	07/21/2025	769,099
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)	4.00%	02/26/2029	2,714,027
2,055,973	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	2,048,263
619,663	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	7.00%	07/07/2025	614,241
709,713	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	3.31%	07/03/2028	707,275
999,768	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	05/01/2026	995,209
310,000	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	11/06/2028	304,381
1,865,000	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.25%	10/27/2028	1,851,945
2,059,438	Ingram Micro, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.51%	06/30/2028	2,045,021
1,904,990	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	1,877,158
2,471,325	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%)	5.21%	03/31/2028	2,456,682
3,188,123	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	3.75%	12/15/2027	3,174,175
3,175,293	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.71%	12/01/2025	3,168,006
1,014,650	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	01/02/2026	1,003,662
1,558,335	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	12/01/2027	1,539,829
2,501,100	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	05/05/2028	2,495,010
1,596,975	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	07/07/2028	1,404,771
952,980	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	02/05/2027	950,598
1,976,607	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	03/24/2026	1,953,757
1,397,825	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	1,350,942
947,625	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	09/22/2028	938,073
855,000	Knaton Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	3.99%	03/15/2029	848,057
1,896,445	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	12/22/2026	1,779,501
776,100	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/08/2028	773,512
240,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.50%, 0.75% Floor)	8.25%	04/30/2029	239,400
1,043,291	LBM Acquisition LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/17/2027	1,019,822
432,918	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.71%	03/24/2025	427,779
768,763	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	5.22%	08/31/2027	756,632
1,081,094	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	11/22/2028	1,073,554
2,114,592	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.71%	03/15/2027	2,061,568
1,409,859	Luminus Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	06/30/2027	1,365,808
1,553,263	Madison IAQ LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	4.52%	06/21/2028	1,533,202
360,853	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	3.50%	10/19/2027	359,951
875,821	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	08/29/2025	853,269
3,176,000	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	05/04/2028	3,163,645
1,595,000	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	4.50%	03/01/2029	1,586,028
2,139,815	MED ParentCo, LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.71%	08/31/2026	2,121,092
2,700,000	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	10/23/2028	2,676,200
546,865	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.72%	03/02/2026	540,637
1,082,288	MIC Glen LLC, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	07/21/2028	1,069,890
542,925	Michaels Companies, Inc., The, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.26%	04/14/2028	510,651
3,160,459	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	5.01%	10/01/2027	3,160,459
1,085,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	1,129,452
2,242,419	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	5.21%	03/27/2026	2,225,893
1,357,280	Mirion Technologies (US), Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	10/20/2028	1,346,490
1,599,664	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	05/14/2026	1,582,244
3,355,000	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	10/16/2028	3,306,017
220,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%, 0.50% Floor)	7.00%	10/15/2029	218,419

1,451,363	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	08/28/2028	1,427,778
436,396	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	4.26%	11/12/2026	429,789
57,355	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	4.26%	11/12/2026	56,486
535,993	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.96%	10/19/2026	532,342
526,500	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.80%	08/28/2026	521,567
812,905	NEP Group, Inc., Senior Secured First Lien	3.51% (d)	10/20/2025	800,102
1,087,275	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%	11/09/2028	1,061,115
3,645,863	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	4.75%	11/16/2027	3,627,651
2,405,596	Organon & Company, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.50% Floor)	3.56%	06/02/2028	2,396,575
1,077,288	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	10/05/2028	1,069,968
75,000	Osmosis Buyer Limited, Senior Secured First Lien	4.50% (d)	07/30/2028	74,321
330,000	Osmosis Buyer Limited, Senior Secured First Lien	4.50% (d)	07/30/2028	327,010
387,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%)	3.60%	10/24/2025	379,988
3,179,327	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	11/30/2027	3,166,737
2,677,087	Packers Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/06/2028	2,641,615
2,018,024	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/28/2027	2,002,889
2,668,448	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	12/28/2027	2,613,892
2,887,529	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.96%	03/31/2027	2,864,083
461,152	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.71%	05/29/2026	458,341
2,663,325	PECF USS Intermediate Holding III Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	4.76%	12/15/2028	2,643,124
184,211	Pediatric Associates Holding Company LLC, Senior Secured First Lien	3.75% (d)	12/29/2028	182,253
1,215,789	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	12/29/2028	1,202,872
3,123,051	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/01/2028	3,107,436
2,445,300	Petco Health and Wellness Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	03/03/2028	2,425,872
3,174,050	PetSmart, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	02/11/2028	3,168,099
1,211,425	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	02/14/2025	1,207,264
1,291,988	PGAU Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	3.50%	06/23/2025	1,278,667
2,115,000	Phoenix Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	11/15/2028	2,102,162
2,123,859	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	2,058,146
489,041	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	01/21/2028	485,804
1,897,287	Playa Resorts Holding BV, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	04/29/2024	1,858,307
2,180,000	PMHC II, Inc, Senior Secured First Lien	4.75% (d)	02/03/2029	2,085,530
2,584,836	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	03/31/2028	2,560,345
584,100	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	578,259
1,597,890	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	4.87%	10/15/2025	1,553,948
2,517,350	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	06/02/2028	2,502,561
	PQ Corporation, Senior Secured First Lien Term Loan			
316,389	(1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	06/09/2028	313,208
120,311	(3 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	06/09/2028	119,125
165,542	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	07/03/2028	164,973
661,586	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	5.21%	03/11/2026	647,871
1,588,438	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.46%	07/31/2026	1,558,456
1,221,938	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	10/02/2028	1,189,642
275,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.75%, 0.50% Floor)	7.25%	09/21/2029	267,897
3,158,749	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.30%	04/26/2024	3,143,618
2,655,735	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	01/29/2025	2,613,243
1,456,350	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.76%	08/31/2028	1,442,493
1,628,993	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	02/12/2027	1,601,846
545,000	QUIKRETE Holdings, Inc., Senior Secured First Lien	3.45% (d)	06/11/2028	536,182
2,678,288	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	09/25/2026	2,659,379
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
1,705,926	(1 Month LIBOR USD + 4.25%)	4.70%	07/09/2025	1,687,011
1,462,585	(1 Month LIBOR USD + 4.25%)	4.72%	07/09/2025	1,446,425
3,204,295	RadNet Management, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	04/24/2028	3,166,244
552,518	Redstone Holdco 2 LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	04/27/2028	541,467
1,876,491	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.20%	11/14/2025	1,868,375
2,031,840	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.71%	05/30/2025	2,012,476
640,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	7.46%	05/29/2026	636,099
712,800	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.81%	02/17/2028	700,216
127,193	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	12/17/2021	32,434
1,343,250	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.00%	10/20/2028	1,321,422
765,590	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.46%	02/22/2024	754,607
545,856	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/17/2027	540,739
342,431	Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	12/17/2027	339,221
1,394,463	Savage Enterprises LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	09/15/2028	1,386,249
885,000	Scientific Games Holdings LP, Senior Secured First Lien	4.00% (d)	02/04/2029	878,203
1,857,393	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	08/14/2024	1,852,758
1,446,720	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.51%	11/01/2024	1,381,618
1,727,695	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.46%	12/31/2025	1,712,889
2,519,646	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.45%	08/01/2025	2,495,344
1,157,663	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.96%	09/30/2026	1,125,341
937,044	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	04/17/2026	914,372
1,136,835	Skillsoft Finance II, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	07/14/2028	1,127,172
905,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	10/20/2027	936,956
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan			
401,129	(1 Month LIBOR USD + 2.50%)	2.96%	01/23/2025	387,143
1,009,805	(3 Month LIBOR USD + 2.50%)	2.80%	01/23/2025	974,408
1,247,819	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	02/05/2024	1,232,926
2,439,218	Sophia, LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.26%	10/07/2027	2,419,911
2,706,860	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	06/27/2025	2,696,141
1,854,393	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	10/01/2027	1,845,121
1,876,050	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	03/06/2028	1,864,972
	SRS Distribution, Inc., Senior Secured First Lien Term Loan			
8,010	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	06/02/2028	7,955
3,195,890	(6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.00%	06/02/2028	3,161,247
859,036	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.32%	04/16/2026	813,756
604,005	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.21%	10/01/2025	596,205
907,297	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	3.26%	07/21/2026	901,059
450,846	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.76%	10/01/2026	448,522
2,264,680	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.11%	03/05/2027	2,245,928
1,592,112	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	5.50%	08/07/2028	1,576,191
3,185,000	SWF Holdings I Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.75%	10/06/2028	3,092,094
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
947,356	(3 Month LIBOR USD + 3.00%)	3.30%	05/29/2026	930,578
465,844	(3 Month LIBOR USD + 3.00%)	3.51%	05/29/2026	457,594
449,803	(3 Month LIBOR USD + 3.00%)	4.01%	05/29/2026	441,837
794,895	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	758,413
823,775	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	04/06/2028	817,597
588,821	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	12/07/2026	441,860
862,548	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	3.50%	08/31/2028	858,558
369,043	TGP Holdings III LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	06/29/2028	354,167
395,000	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	3.56%	01/18/2029	392,038
3,264,391	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	04/07/2028	3,232,433
1,260,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	7.21%	07/20/2026	1,245,667
120,627	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	07/14/2028	9,448
501,299	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	3.25%	07/14/2028	493,051
2,519,497	TIBCO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.21%	06/30/2026	2,510,049
155,000	TIBCO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.71%	03/03/2028	154,968
820,875	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	06/01/2028	789,924
2,056,922	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.35%	03/28/2025	2,016,894
959,657	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/01/2028	954,057
1,142,188	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.46%	01/25/2024	1,081,869
1,197,101	Travelport Finance (Luxembourg) S.A.R.L., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	1,244,488
432,074	Travelport Finance (Luxembourg) S.A.R.L., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.22%	05/29/2026	385,086
1,205,101	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.25%	09/27/2024	1,202,088
2,037,531	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	03/03/2028	1,992,247
38,410	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	09/15/2028	23,824
270,133	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	4.50%	09/15/2028	267,208
2,588,258	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.51%	03/31/2028	2,529,556
1,053,548	U.S. Silica Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	05/01/2025	1,038,403
2,102,692	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	04/04/2025	2,101,557
63,162	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	02/25/2027	62,999
2,855,242	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	05/04/2026	2,836,097
93,593	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	4.76%	05/04/2026	93,359
395,000	UKG, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	5.75%	05/03/2027	393,211
614,568	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.96%	08/27/2025	614,055
2,632,742	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	04/21/2028	2,606,231
490,877	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.71%	10/22/2025	487,632
327,463	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.46%	07/01/2026	324,188
1,381,064	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	4.68%	11/20/2026	1,375,028
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan			
1,191,611	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	1,149,851
1,275,493	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.51%	10/28/2024	1,230,595
3,163,271	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.46%	08/27/2025	3,159,317
	Vertical Midco GMBH, Senior Secured First Lien Term Loan			
1,922,141	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	07/30/2027	1,907,784
541,827	(6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	07/30/2027	537,717
731,325	Viad Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.50% Floor)	5.50%	07/31/2028	724,926
890,525	Victoria's Secret & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/02/2028	879,954
2,445,579	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	02/26/2027	2,429,279
1,435,340	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	08/01/2025	1,416,509
2,079,788	W.R. Grace Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	4.81%	09/22/2028	2,068,411
628,425	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	2.75%	12/15/2028	626,068
1,685,926	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	02/05/2026	1,639,040
705,949	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	6.75%	06/22/2026	682,455
2,105,024	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)	5.76%	08/17/2028	2,101,951

1,271,813	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	08/03/2028	1,258,172
1,333,300	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	5.25%	05/11/2028	1,274,761
1,811,313	WIN Waste Innovations Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	3.76%	03/24/2028	1,799,711
2,663,325	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	5.00%	07/26/2028	2,641,273
692,145	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	03/09/2027	674,554
1,042,339	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.31%	11/01/2028	1,036,965
722,343	Zefiš Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.73%	09/30/2026	716,250
2,450,364	Zefiš Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.73%	09/30/2026	2,429,903
850,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.90%	04/28/2028	838,844
Total Bank Loans (Cost $494,983,273)				491,557,958
Collateralized Loan Obligations - 2.6%				
3,500,000	Aimco Ltd., Series 2020-11A-AR (3 Month LIBOR USD + 1.13%, 1.13% Floor)	1.37% (a)	10/17/2034	3,469,550
1,000,000	AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%)	2.79% (a)	04/17/2031	991,740
5,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.37% (a)	10/15/2034	4,956,250
1,000,000	Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	2.84% (a)	04/15/2031	983,755
1,500,000	Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%)	3.19% (a)	07/16/2031	1,492,076
5,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	4.11% (a)	05/28/2030	4,956,153
3,400,000	Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.85% (a)	01/20/2031	3,241,793
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.36% (a)	07/25/2034	496,248
5,000,000	Barings Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.20% (a)	10/20/2030	4,962,573
3,250,000	Barings Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)	3.84% (a)	07/18/2029	3,262,148
2,000,000	Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%)	2.84% (a)	04/15/2031	1,905,631
5,100,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	3.15% (a)	07/20/2029	4,850,096
2,000,000	Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.14% (a)	10/15/2030	2,004,588
3,000,000	Barings Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.89% (a)	04/15/2036	2,981,711
2,250,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.64% (a)	04/15/2036	2,221,872
5,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.44% (a)	10/15/2036	4,966,648
1,000,000	Barings Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.39% (a)	07/15/2034	970,547
4,000,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	2.85% (a)	04/20/2031	3,811,182
2,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.61% (a)	11/15/2030	1,985,953
2,400,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	3.25% (a)	10/20/2030	2,337,476
1,000,000	Blackhorn Park Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.34% (a)	07/18/2034	992,469
4,500,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	3.24% (a)	07/15/2030	4,470,976
2,750,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	3.05% (a)	01/30/2031	2,652,151
3,000,000	Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%)	3.04% (a)	07/15/2031	2,999,109
1,500,000	Canyon Capital Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.24% (a)	07/15/2030	1,486,356
4,000,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.14% (a)	07/15/2031	3,955,820
2,500,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.34% (a)	04/15/2034	2,473,437
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.29% (a)	07/15/2034	968,184
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-3A-DRR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.55% (a)	07/20/2034	4,984,738
2,500,000	Carlyle US Ltd., Series 2016-4A-CR (3 Month LIBOR USD + 2.80%, 2.80% Floor)	3.05% (a)	10/20/2027	2,467,831
9,000,000	Carlyle US Ltd., Series 2021-9A-D (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.45% (a)	10/20/2034	8,936,950
6,000,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	2.72% (a)	01/20/2035	5,900,051
5,000,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	3.52% (a)	01/20/2035	4,934,409
5,000,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.25% (a)	04/20/2034	4,865,604
4,500,000	CIFC Funding Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.50%)	3.76% (a)	04/23/2029	4,471,362
1,000,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	3.09% (a)	07/18/2031	1,003,849
9,500,000	Columbia Cent Ltd., Series 2018-27A-DR (3 Month LIBOR USD + 3.83%, 3.83% Floor)	4.08% (a)	01/25/2035	9,491,440
3,250,000	Cook Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.60%)	2.84% (a)	04/17/2030	3,145,958
2,006,000	Dryden Ltd., Series 2016-42A-DR (3 Month LIBOR USD + 2.93%)	3.17% (a)	07/15/2030	1,965,986
2,000,000	Dryden Ltd., Series 2018-57A-D (3 Month LIBOR USD + 2.55%, 2.55% Floor)	3.06% (a)	05/15/2031	1,940,839
3,000,000	Dryden Senior Loan Fund, Series 2015-40A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.61% (a)	08/15/2031	2,972,338
2,200,000	Dryden Senior Loan Fund, Series 2016-43A-DR3 (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.50% (a)	04/20/2034	2,187,332
2,250,000	Fillmore Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.14% (a)	07/15/2030	2,214,996
2,000,000	Gilbert Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.95%)	3.19% (a)	10/15/2030	1,997,265
4,000,000	Gilbert Park Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.40%)	6.64% (a)	10/15/2030	3,926,421
7,000,000	GoldenTree Loan Management Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	3.10% (a)	04/20/2030	6,780,716
3,500,000	GoldenTree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD + 2.40%)	2.64% (a)	01/18/2031	3,501,740
2,000,000	Grippen Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.30%)	3.55% (a)	01/20/2030	2,000,671
1,500,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	3.91% (a)	10/22/2025	1,397,349
5,000,000	Hayfin Ltd., Series 2018-9A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.08% (a)	04/28/2031	4,968,379
1,000,000	Hayfin Ltd., Series 2019-1A-B1R (3 Month LIBOR USD + 1.85%, 1.85% Floor)	2.13% (a)	04/28/2031	1,000,272
1,481,500	Highbridge Loan Management Ltd., Series 4A-2014-A2R (3 Month LIBOR USD + 1.50%)	1.78% (a)	01/28/2030	1,466,145
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.24% (a)	10/15/2030	1,454,775
2,500,000	HPS Loan Management Ltd., Series 8A-2016-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.15% (a)	07/20/2030	2,413,002
4,000,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	3.00% (a)	07/20/2031	3,910,108
2,000,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	3.69% (a)	07/15/2027	2,007,059
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	3.05% (a)	10/20/2027	1,982,074
2,000,000	LCM Ltd., Series 25A-D (3 Month LIBOR USD + 3.45%)	3.70% (a)	07/20/2030	1,933,301
3,250,000	LCM Ltd., Series 28A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.20% (a)	10/20/2030	3,126,557
4,000,000	LCM Ltd., Series 30A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.25% (a)	04/20/2031	3,892,217
4,000,000	Madison Park Funding Ltd., Series 2014-14A-DRR (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.21% (a)	10/22/2030	3,981,546
5,000,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	3.21% (a)	10/21/2030	4,877,083
3,750,000	Madison Park Funding Ltd., Series 2019-34A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.61% (a)	04/25/2032	3,712,056
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	3.24% (a)	01/22/2035	993,085
4,000,000	Magnetite Ltd., Series 2015-14RA-D (3 Month LIBOR USD + 2.85%)	3.09% (a)	10/18/2031	3,986,428
1,500,000	Magnetite Ltd., Series 2016-18A-DR (3 Month LIBOR USD + 2.70%)	3.21% (a)	11/15/2028	1,461,627
2,000,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.17% (a)	01/25/2035	1,956,649
1,000,000	Magnetite Ltd., Series 2021-31A-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.24% (a)	07/15/2034	989,034
1,000,000	Magnetite Ltd., Series 2021-31A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	6.24% (a)	07/15/2034	950,430
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.30% (a)	10/20/2030	994,105
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2014-18A-CR2 (3 Month LIBOR USD + 3.00%)	3.26% (a)	10/21/2030	1,973,151
2,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-29A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.35% (a)	10/19/2031	2,482,356
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-DR (3 Month LIBOR USD + 2.70%, 2.70% Floor)	2.95% (a)	01/20/2032	1,954,536
6,000,000	Oak Hill Credit Partners Ltd., Series 2014-10RA-D1R (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.30% (a)	04/20/2034	5,830,098
5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	4.14% (a)	07/15/2029	5,623,292
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.24% (a)	07/17/2030	1,963,445
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (3 Month LIBOR USD + 2.50%)	2.76% (a)	01/25/2031	1,922,080
2,250,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	3.14% (a)	02/14/2031	2,227,965
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD + 5.45%, 5.45% Floor)	5.71% (a)	01/22/2030	2,299,771
10,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.95%)	3.19% (a)	07/15/2030	9,921,699
5,460,000	Octagon Investment Partners Ltd., Series 2017-1A-CR (3 Month LIBOR USD + 3.30%)	3.55% (a)	03/17/2030	5,443,363
1,760,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	6.45% (a)	03/17/2030	1,748,129
1,500,000	Octagon Investment Partners Ltd., Series 2018-18A-C (3 Month LIBOR USD + 2.70%)	2.94% (a)	04/16/2031	1,460,064
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	3.11% (a)	07/25/2030	2,450,445
3,500,000	Octagon Investment Partners Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.60% (a)	01/20/2035	3,437,694
1,000,000	Octagon Investment Partners Ltd., Series 2020-5A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.64% (a)	01/15/2033	1,002,532
1,000,000	OHA Credit Funding Ltd., Series 2016-13A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	3.46% (a)	10/25/2034	969,845
2,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.30% (a)	10/20/2030	1,959,362
5,000,000	Race Point Ltd., Series 2013-8A-DR2 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	3.98% (a)	02/20/2030	4,948,223
3,500,000	Sound Point Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	4.10% (a)	10/20/2028	3,496,286
9,000,000	Sound Point Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.91% (a)	01/23/2029	9,033,779
7,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.54% (a)	07/15/2034	6,909,215
7,000,000	Sound Point Ltd., Series 2019-3A-DR (3 Month LIBOR USD + 3.50%, 3.50% Floor)	3.76% (a)	10/25/2034	6,951,102
2,000,000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	3.60% (a)	07/20/2034	1,993,634
4,000,000	Sound Point Ltd., Series 2020-3A-D (3 Month LIBOR USD + 3.65%, 3.65% Floor)	3.91% (a)	01/25/2032	3,974,056
1,250,000	Sound Point Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.38% (a)	10/25/2034	1,243,735
1,000,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.52% (a)	10/25/2034	993,333
10,000,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	2.84% (a)	01/15/2030	9,606,982
3,000,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	3.29% (a)	10/15/2031	3,004,590
2,500,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	2.89% (a)	04/15/2028	2,493,817
10,000,000	Trimaran CAVU LLC, Series 2021-3A-D (3 Month LIBOR USD + 3.78%, 3.78% Floor)	3.88% (a)	01/18/2035	10,002,037
1,000,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)	3.15% (a)	04/20/2031	988,989
2,000,000	Venture Ltd., Series 2013-14A-BRR (3 Month LIBOR USD + 1.55%, 1.55% Floor)	2.06% (a)	08/28/2029	1,982,599
2,000,000	Venture Ltd., Series 2014-18A-BR (3 Month LIBOR USD + 1.65%)	1.89% (a)	10/15/2029	1,975,461
1,000,000	Verde Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor)	3.49% (a)	04/15/2032	994,735
3,000,000	Voya Ltd., Series 2014-1A-CR2 (3 Month LIBOR USD + 2.80%)	3.04% (a)	04/18/2031	2,781,116
3,000,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	3.40% (a)	04/20/2034	2,911,933
4,000,000	Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	2.99% (a)	07/15/2031	3,875,920
5,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	1.42% (a)	07/20/2032	4,966,701
2,250,000	Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.24% (a)	07/18/2031	2,199,696
1,000,000	Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.99% (a)	01/15/2031	924,255
4,000,000	Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	3.66% (a)	10/22/2031	3,890,264
3,000,000	Wind River Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.85%)	3.09% (a)	07/15/2028	2,987,560
3,000,000	Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	3.96% (a)	04/18/2036	2,981,288
5,000,000	Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	4.09% (a)	04/15/2035	4,928,552
4,000,000	Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	3.14% (a)	07/15/2030	3,915,710
2,500,000	Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	3.24% (a)	07/15/2030	2,445,977
3,000,000	Wind River Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	3.20% (a)	01/20/2031	2,958,483
Total Collateralized Loan Obligations (Cost $382,003,444)				377,022,124
Foreign Corporate Bonds - 6.3%				
3,136,000	Adani International Container Terminal Pvt Ltd.	3.00%	02/16/2031	2,806,930
1,470,000	Adani International Container Terminal Pvt Ltd.	3.00% (a)	02/16/2031	1,315,748
1,650,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	1,602,411
214,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	208,845
1,700,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	1,635,635
700,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	603,349
17,240,000	AerCap Global Aviation Trust	3.40%	10/29/2033	15,486,827
4,500,000	AES Andres B.V.	5.70% (a)	05/04/2028	4,264,807
3,200,000	AI Candelaria Spain SLU	5.75% (a)	06/15/2033	2,753,968
800,000	Altice Financing S.A.	5.00% (a)	01/15/2028	718,540
1,305,000	Altice France S.A.	6.00% (a)	02/15/2028	1,128,153
2,100,000	Altice France S.A.	5.13% (a)	07/15/2029	1,884,960
1,660,000	Altice France S.A.	5.50% (a)	10/15/2029	1,491,742

4,060,000	Anheuser-Busch InBev Worldwide, Inc.	4.90%	02/01/2046	4,521,798
10,665,000	Anheuser-Busch InBev Worldwide, Inc.	4.60%	04/15/2048	11,548,483
340,000	ARD Finance S.A. (7.25% PIK)	6.50% (a)	06/30/2027	311,505
18,447,000	Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%)	2.57% (a)	11/25/2035	16,121,671
1,803,428	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	1,540,316
12,030,000	Avolon Holdings Funding Ltd.	3.25% (a)	02/15/2027	11,334,289
2,400,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(e)	04/22/2031	2,216,760
1,500,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% (a)	07/01/2030	1,413,637
2,600,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	2,450,305
920,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	946,524
1,500,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,443,638
7,253,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.64%	11/04/2026	6,010,561
547,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.64% (a)	11/04/2026	453,299
4,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (e)	01/10/2028	4,026,420
300,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (e)	06/27/2029	294,726
2,521,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(e)	06/27/2029	2,476,681
4,400,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (e)	09/23/2025	4,345,660
11,291,000	Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.80%	12/15/2032	11,173,649
14,610,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	1.84%	05/16/2024	14,683,239
16,720,000	BAT Capital Corporation	3.46%	09/06/2029	15,760,610
1,775,000	Bell Telephone Company of Canada	3.65%	08/15/2052	1,701,789
15,355,000	BNP Paribas S.A. (Secured Overnight Financing Rate + 1.51%)	3.05% (a)	01/13/2031	14,390,743
13,405,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	2.09% (a)	09/26/2023	13,420,778
1,205,000	Bombardier, Inc.	7.88% (a)	04/15/2027	1,181,177
9,055,000	BPCE S.A.	1.00% (a)	01/20/2026	8,314,291
1,200,000	C&W Senior Financing	6.88%	09/15/2027	1,193,112
4,000,000	CAP S.A.	3.90%	04/27/2031	3,632,020
2,100,000	CAP S.A.	3.90% (a)	04/27/2031	1,906,810
5,965,000	CCL Industries, Inc.	3.05% (a)	06/01/2030	5,609,017
5,000,000	Chile Electricity PEC SpA	0.00% (a)	01/25/2028	3,783,625
4,325,000	CI Financial Corporation	4.10%	06/15/2051	3,829,199
11,855,000	Commonwealth Bank of Australia	4.32% (a)	01/10/2048	11,852,895
1,900,000	Cosan Overseas Ltd.	8.25% (e)	05/05/2022	1,905,862
5,400,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (e)(g)	11/29/2022	256,554
5,700,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	5,328,531
250,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.92%)	3.30% (e)	02/27/2025	243,656
8,860,000	Deutsche Bank AG (Secured Overnight Financing Rate + 1.22%)	2.31%	11/16/2027	8,132,628
1,215,472	Digicel Group Ltd. (5.00% + 3.00% PIK)	8.00% (a)	04/01/2025	1,068,655
1,689,176	Digicel Group Ltd. (7.00% PIK)	7.00% (a)(e)	04/18/2022	1,355,099
4,600,000	Docuformas SAPI de C.V.	10.25% (a)	07/24/2024	3,032,113
1,750,000	Ecopetrol S.A.	4.63%	11/02/2031	1,586,209
900,000	Ecopetrol S.A.	5.88%	05/28/2045	790,173
9,200,000	Ecopetrol S.A.	5.88%	11/02/2051	7,842,678
2,060,000	eG Global Finance PLC	8.50% (a)	10/30/2025	2,112,272
2,852,640	Empresa Electrica Cochrane SpA	5.50%	05/14/2027	2,746,479
8,500,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	2,890,000
5,900,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	5,263,685
3,400,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	2,934,353
7,155,000	Enbridge, Inc.	3.40%	08/01/2051	6,367,647
2,500,000	Engie Energia Chile S.A.	3.40%	01/28/2030	2,305,413
3,600,000	Equate Petrochemical B.V.	2.63%	04/28/2028	3,343,500
973,228	Fenix Power Peru S.A.	4.32%	09/20/2027	950,557
861,120	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	893,033
400,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	401,926
7,040,000	Freeport-McMoRan, Inc.	5.45%	03/15/2043	7,897,472
5,400,000	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	4,985,770
8,300,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	7,462,363
2,800,000	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	2,535,943
2,050,000	Garda World Security Corporation	4.63% (a)	02/15/2027	1,969,056
1,450,000	Garda World Security Corporation	6.00% (a)	06/01/2029	1,305,319
1,585,000	GCB Intelsat Jackson Escrow	0.00% (c)	08/01/2023	–
1,080,000	GFL Environmental, Inc.	4.00% (a)	08/01/2028	994,761
1,600,000	Gilex Holding SARL	8.50% (a)	05/02/2023	1,587,440
2,613,000	Gilex Holding SARL	8.50%	05/02/2023	2,592,488
7,983,000	Glencore Funding LLC	1.63% (a)	04/27/2026	7,383,179
5,680,000	Glencore Funding LLC	3.38% (a)	09/23/2051	4,794,067
4,976,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	4,614,319
300,000	Gran Tierra Energy International Holdings Ltd.	6.25% (a)	02/15/2025	278,195
3,500,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	3,241,298
3,310,000	Grifols Escrow Issuer S.A.	4.75% (a)	10/15/2028	3,120,023
6,746,454	Grupo Idesa S.A. de C.V. (10.38% PIK)	10.13% (a)	05/22/2026	4,385,195
18,130,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.38%)	2.18%	09/12/2026	18,358,727
710,000	Intelligent Packaging Ltd.	6.00% (a)	09/15/2028	701,125
1,425,000	Intelsat Jackson Holdings S.A.	6.50% (a)	03/15/2030	1,425,000
2,096,680	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,981,363
1,192,690	Invepar Holdings	0.00% (c)(f)	12/30/2028	–
3,000,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	2,847,390
1,254,500	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	1,169,276
5,644,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (e)	10/14/2025	5,615,893
2,900,000	Korea Development Bank	1.63%	01/19/2031	2,574,404
5,200,000	Korea Development Bank	2.00%	10/25/2031	4,690,211
3,700,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,548,198
500,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	479,486
3,045,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	2,815,255
1,595,000	Kronos Acquisition Holdings, Inc.	7.00% (a)	12/31/2027	1,351,037
4,300,000	KT Corporation	2.50%	07/18/2026	4,192,591
2,100,000	KT Corporation	1.38%	01/21/2027	1,933,868
950,000	LG Chem Ltd.	2.38% (a)	07/07/2031	857,482
1,974,700	Lima Metro Finance Ltd.	5.88%	07/05/2034	2,121,697
14,590,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	14,269,087
6,276,240	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	6,293,060
19,415,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.53%)	2.87% (a)	01/14/2033	17,271,477
1,340,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	1,261,148
400,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	368,562
1,450,000	MEG Energy Corporation	7.13% (a)	02/01/2027	1,520,086
280,000	MEG Energy Corporation	5.88% (a)	02/01/2029	284,383
3,200,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	3,066,928
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	179,604
6,100,000	Minejesa Capital B.V.	4.63%	08/10/2030	5,810,250
6,600,000	Minejesa Capital B.V.	5.63%	08/10/2037	6,023,721
15,650,000	Mitsubishi UFJ Financial Group, Inc.	1.41%	07/17/2025	14,678,673
200,000	Movida Europe S.A.	5.25%	02/08/2031	179,529
10,635,000	National Australia Bank Ltd.	2.99% (a)	05/21/2031	9,668,084
9,780,000	NatWest Markets PLC	0.80% (a)	08/12/2024	9,214,435
6,460,000	NBN Company Ltd.	1.45% (a)	05/05/2026	5,985,246
300,000	NongHyup Bank	1.25% (a)	07/20/2025	282,792
7,930,000	NXP Funding LLC	3.88% (a)	06/18/2026	7,965,976
4,800,000	Oleoducto Central S.A.	4.00%	07/14/2027	4,529,904
628,000	Oriental Energy Egenor S en C por A	5.63%	04/28/2027	602,635
5,100,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	4,810,626
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	1,792,194
200,000	Pampa Energia S.A.	7.50%	01/24/2027	175,800
150,000	Pampa Energia S.A.	9.13%	04/15/2029	133,808
1,300,000	Parkland Corporation	4.50% (a)	10/01/2029	1,206,920
950,000	Parkland Corporation	4.63% (a)	05/01/2030	884,939
3,600,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	3,541,878
7,000,000	Petrobras Global Finance B.V.	5.50%	06/10/2051	6,016,640
2,691,000	Petroleos del Peru S.A.	4.75%	06/19/2032	2,414,836
400,000	Petroleos del Peru S.A.	5.63%	06/19/2047	336,760
800,000	Petronas Capital Ltd.	2.48%	01/28/2032	746,253
1,030,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	933,587
2,700,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	2,548,919
8,300,000	Qatar Energy	2.25%	07/12/2031	7,656,534
3,700,000	Reliance Industries Ltd.	2.88%	01/12/2032	3,398,748
17,635,000	Renesas Electronics Corporation	2.17% (a)	11/25/2026	16,440,504
300,000	SA Global Sukuk Ltd.	2.69% (a)	06/17/2031	284,582
1,010,000	Seaspan Corporation	5.50% (a)	08/01/2029	946,426
3,850,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(e)	05/12/2026	3,519,093
200,000	Simpar Europe S.A.	5.20%	01/26/2031	179,570
1,200,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	1,089,267
9,829,971	Stoneway Capital Corporation	10.00% (f)	03/01/2027	2,838,404
1,840,000	Superior Plus LP	4.50% (a)	03/15/2029	1,731,100
600,000	Suzano Austria GmbH	3.13%	01/15/2032	532,554
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	351,689
300,000	Telefonica Moviles Chile S.A.	3.54% (a)	11/18/2031	279,446
790,000	Telesat LLC	4.88% (a)	06/01/2027	577,194
794,000	Telesat LLC	6.50% (a)	10/15/2027	390,053
8,800,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	7,553,784
1,600,000	Temasek Financial Ltd.	1.00%	10/06/2030	1,373,415
738,000	Tervita Corporation	11.00% (a)	12/01/2025	836,840
1,000,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	995,150
2,300,000	TK Elevator US Newco, Inc.	5.25% (a)	07/15/2027	2,277,529
5,000,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	5,202,256
500,000	Transelec S.A.	3.88%	01/12/2029	509,555
9,491,000	TSMC Global Ltd.	1.25% (a)	04/23/2026	8,786,768
961,917	UEP Penonome S.A.	6.50%	10/01/2038	915,567

4,905,777	UEP Penonome S.A.	6.50% (a)	10/01/2038	4,669,392
13,100,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (e)	01/29/2025	4,782,810
500,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	466,088
6,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% (e)	10/19/2023	5,964,600
5,600,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	4,842,936
7,200,000	Vedanta Resources Ltd.	6.13%	08/09/2024	6,309,000
685,000	Virgin Media Finance PLC	5.00% (a)	07/15/2030	647,942
8,230,000	Volkswagen Group of America Finance LLC	4.25% (a)	11/13/2023	8,387,031
10,570,000	Weir Group PLC	2.20% (a)	05/13/2026	9,886,451
9,885,000	Westpac Banking Corporation (5 Year CMT Rate + 1.53%)	3.02%	11/18/2036	8,799,622
Total Foreign Corporate Bonds (Cost $728,826,758)				655,772,696
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.6%				
1,000,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	1,049,461
8,200,000	Brazilian Government International Bond	3.75%	09/12/2031	7,412,800
5,700,000	Brazilian Government International Bond	5.63%	02/21/2047	5,407,248
200,000	Chile Government International Bond	2.55%	01/27/2032	188,424
500,000	Chile Government International Bond	2.55%	07/27/2033	456,430
2,000,000	Chile Government International Bond	3.10%	05/07/2041	1,764,520
3,000,000	Chile Government International Bond	3.50%	01/25/2050	2,753,820
11,900,000	Chile Government International Bond	3.10%	01/22/2061	9,829,995
4,700,000	Colombia Government International Bond	3.13%	04/15/2031	3,985,600
3,700,000	Colombia Government International Bond	3.25%	04/22/2032	3,098,269
2,500,000	Colombia Government International Bond	5.00%	06/15/2045	2,113,400
11,150,000	Colombia Government International Bond	4.13%	05/15/2051	8,439,658
4,100,000	Dominican Republic International Bond	4.88% (a)	09/23/2032	3,720,791
1,100,000	Dominican Republic International Bond	6.00% (a)	02/22/2033	1,077,736
1,200,000	Indonesia Government International Bond	2.15%	07/28/2031	1,110,000
10,200,000	Indonesia Government International Bond	3.70%	10/30/2049	9,855,140
500,000	Korea International Bond	2.75%	01/19/2027	498,955
350,000	Malaysia Wakala Sukuk BHD	2.07%	04/28/2031	328,790
650,000	Malaysia Wakala Sukuk BHD	2.07% (a)	04/28/2031	610,611
5,114,000	Mexico Government International Bond	4.15%	03/28/2027	5,384,351
17,340,000	Mexico Government International Bond	3.75%	01/11/2028	17,672,494
3,900,000	Mexico Government International Bond	2.66%	05/24/2031	3,561,480
12,700,000	Mexico Government International Bond	4.28%	08/14/2041	11,870,309
2,300,000	Mexico Government International Bond	4.35%	01/15/2047	2,132,077
3,000,000	Mexico Government International Bond	4.40%	02/12/2052	2,761,785
6,500,000	Panama Government International Bond	2.25%	09/29/2032	5,757,765
4,700,000	Panama Government International Bond	4.30%	04/29/2053	4,529,531
1,900,000	Panama Government International Bond	4.50%	04/01/2056	1,864,052
5,800,000	Panama Government International Bond	3.87%	07/23/2060	5,095,358
2,500,000	Perusahaan Penerbit SBSN Indonesia III	3.80%	06/23/2050	2,446,875
4,950,000	Philippine Government International Bond	1.65%	06/10/2031	4,413,667
2,000,000	Philippine Government International Bond	3.70%	03/01/2041	1,946,700
6,500,000	Philippine Government International Bond	3.70%	02/02/2042	6,292,698
3,100,000	Philippine Government International Bond	2.95%	05/05/2045	2,689,693
1,800,000	Philippine Government International Bond	2.65%	12/10/2045	1,483,074
3,200,000	Republic of South Africa Government Bond	4.30%	10/12/2028	3,100,771
12,000,000	Saudi Government International Bond	3.45%	02/02/2061	10,667,496
5,000,000	Temasek Financial I Ltd.	1.63%	08/02/2031	4,468,283
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $175,858,676)				161,840,107
Municipal Bonds - 0.1%				
4,430,000	State of California	7.55%	04/01/2039	6,576,223
Total Municipal Bonds (Cost $6,319,261)				6,576,223
Non-Agency Commercial Mortgage Backed Obligations - 7.1%				
5,000,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.50% (a)	04/15/2034	4,901,296
22,775,500	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XB	0.75% (a)(b)(g)	06/15/2054	1,402,846
12,071,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.70% (a)	06/15/2035	11,735,803
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C	3.61% (a)(b)	08/14/2034	2,492,504
1,790,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-B	4.36% (b)	09/15/2048	1,741,408
5,515,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-C	4.36% (b)	09/15/2048	5,169,457
4,932,331	BANK, Series 2017-BNK8-XA	0.72% (b)(g)	11/15/2050	165,068
1,857,000	BANK, Series 2018-BN10-C	4.16% (b)	02/15/2061	1,809,816
1,005,000	BANK, Series 2020-BN28-AS	2.14%	03/15/2063	901,843
3,109,000	BANK, Series 2021-BN37-C	3.11% (b)	11/15/2064	2,809,016
11,034,000	BANK, Series 2022-BNK39-AS	3.18%	02/15/2055	10,645,741
2,682,000	BANK, Series 2022-BNK39-E	2.50% (a)	02/15/2055	1,965,905
4,598,000	Benchmark Mortgage Trust, Series 2020-B18-AGNF	4.14% (a)	07/15/2053	4,122,683
4,549,000	Benchmark Mortgage Trust, Series 2020-B19-AS	2.15%	09/15/2053	4,073,089
1,091,000	Benchmark Mortgage Trust, Series 2020-B19-C	3.21%	09/15/2053	996,901
90,443,580	Benchmark Mortgage Trust, Series 2021-B28-XA	1.29% (b)(g)	08/15/2054	7,891,564
10,350,000	Benchmark Mortgage Trust, Series 2022-B32-AS	3.41% (b)	01/15/2055	10,241,391
14,507,000	BX Commercial Mortgage Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	4.41% (a)	10/15/2036	14,079,431
14,685,000	BX Commercial Mortgage Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.80% (a)	09/15/2036	14,209,384
14,272,495	BX Commercial Mortgage Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	2.24% (a)	10/15/2038	13,948,697
3,400,000	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.65% (a)	07/15/2034	3,374,470
1,547,929	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	1.72% (a)	09/15/2037	1,498,565
11,798,000	BX Trust, Series 2019-OC11-E	4.08% (a)(b)	12/09/2041	10,291,919
4,955,000	CD Commercial Mortgage Trust, Series 2017-CD4-C	4.35% (b)	05/10/2050	4,818,029
69,311,642	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	0.99% (b)(g)	01/10/2048	2,196,181
3,267,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-B	4.20% (b)	06/15/2050	3,253,459
5,247,373	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.72% (a)(b)(g)	09/10/2045	5,960
1,898,500	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(b)	02/10/2048	1,758,886
3,504,822	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.33% (b)(g)	02/10/2048	107,062
4,470,000	Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% (a)	02/10/2049	3,041,041
37,451,880	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(g)	04/15/2049	1,751,475
39,976,797	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.90% (b)(g)	07/10/2049	2,530,575
67,986,047	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.38% (b)(g)	10/10/2049	3,402,471
13,720,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% (b)	10/12/2050	13,593,927
4,534,000	Citigroup Commercial Mortgage Trust, Series 2019-GC41-B	3.20%	08/10/2056	4,262,087
8,478,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.50% (a)(b)	12/10/2041	7,077,677
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.50% (a)(b)	12/10/2041	5,178,644
1,815,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR16-B	4.58%	04/10/2047	1,827,098
3,325,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-B	4.53% (b)	08/10/2048	3,349,083
53,634,181	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	0.92% (b)(g)	10/10/2048	1,391,576
4,310,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-C	4.33% (b)	07/10/2048	4,248,521
5,997,000	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.64% (b)	02/10/2049	5,963,185
46,382,502	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	0.95% (b)(g)	02/10/2049	1,373,293
17,344,904	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	1.82% (b)(g)	10/15/2045	48,033
2,855,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC23-C	4.61% (b)	10/10/2048	2,819,535
6,771,200	Core Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.30% (a)	12/15/2031	6,475,802
1,651,200	Core Mortgage Trust, Series 2019-CORE-F (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.75% (a)	12/15/2031	1,586,866
5,597,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.56% (b)	11/15/2048	5,487,833
3,461,000	CSAIL Commercial Mortgage Trust, Series 2016-C6-D	4.92% (a)(b)	01/15/2049	3,036,986
36,995,460	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.87% (b)(g)	01/15/2049	2,246,005
11,488,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	4.92% (b)	11/15/2051	11,134,773
400,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B	4.61% (b)	08/15/2051	407,721
3,800,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-C	4.74% (b)	08/15/2051	3,817,175
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	8,974,478
63,174,924	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.11% (b)(g)	03/15/2053	4,423,363
4,359,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.70% (a)	07/15/2032	4,157,677
6,269,000	CSMC Trust, Series 2020-NET-C	3.53% (a)	08/15/2037	6,046,906
7,968,667	CSMC Trust, Series 2021-B33-B	3.64% (a)(b)	10/10/2043	7,475,405
3,731,000	CSMC Trust, Series 2021-B33-C	3.64% (a)(b)	10/10/2043	3,244,553
186,000	DBGS Mortgage Trust, Series 2018-SBP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	3.00% (a)	06/15/2033	171,896
4,475,000	DBJPM Mortgage Trust, Series 2016-C1-C	3.33% (b)	05/10/2049	4,039,477
52,645,485	DBJPM Mortgage Trust, Series 2016-C1-XA	1.38% (b)(g)	05/10/2049	2,255,622
5,000,000	DOLP Trust, Series 2021-NYC-D	3.70% (a)(b)	05/10/2041	4,451,589
5,000,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(b)	05/10/2041	4,246,663
5,535,000	Grace Trust, Series 2020-GRCE-D	2.68% (a)(b)	12/10/2040	4,778,816
4,000,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.53% (a)	12/15/2036	3,821,624
2,588,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.65% (a)	07/15/2035	2,491,791
469,576	GS Mortgage Securities Trust, Series 2011-GC5-XA	0.00% (a)(b)(g)	08/10/2044	5
6,484,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.52% (a)(b)	11/10/2047	4,635,583
7,055,000	GS Mortgage Securities Trust, Series 2015-GC32-B	4.41% (b)	07/10/2048	7,056,212
93,770,602	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (b)(g)	11/10/2048	2,264,860
4,854,000	GS Mortgage Securities Trust, Series 2016-GS2-B	3.76% (b)	05/10/2049	4,727,988
1,825,000	GS Mortgage Securities Trust, Series 2016-GS2-C	4.71% (b)	05/10/2049	1,816,811
45,336,348	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.74% (b)(g)	05/10/2049	2,587,146
5,801,000	GS Mortgage Securities Trust, Series 2017-GS6-B	3.87%	05/10/2050	5,748,951
4,224,000	GS Mortgage Securities Trust, Series 2021-IP-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	3.95% (a)	10/15/2036	4,123,343
10,766,484	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.55% (a)	11/15/2036	10,307,703
11,640,991	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C8-XA	1.71% (b)(g)	10/15/2045	19,119
1,471,643	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-CBX-XA	0.78% (b)(g)	06/15/2045	1,081
53,546,684	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	0.89% (b)(g)	01/15/2049	1,563,986
2,837,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP2-B	3.46%	08/15/2049	2,708,875
6,690,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.76% (a)(b)	01/05/2031	6,626,891
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-COR4-C	4.94% (b)	03/10/2052	1,009,590
7,958,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E	3.86% (a)(b)	12/05/2038	7,026,234
37,957,117	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.77% (b)(g)	02/15/2047	420,762
3,000,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.64% (b)	08/15/2047	2,917,024
2,766,125	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (b)	09/15/2047	2,689,466
8,204,658	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.98% (a)(b)	09/15/2047	7,629,075

3,766,500	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.44% (b)	11/15/2047	3,486,144
42,938,445	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.82% (b)(g)	11/15/2047	770,938
1,684,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-B	3.90%	02/15/2048	1,647,812
12,131,110	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.80% (a)(b)	02/15/2048	10,361,037
1,846,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	1,802,492
4,987,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.20% (b)	05/15/2048	4,610,428
52,884,646	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.49% (b)(g)	07/15/2048	735,499
42,293,237	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.82% (b)(g)	08/15/2048	990,296
4,138,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.65% (b)	11/15/2048	3,351,540
6,470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.61% (b)	12/15/2048	6,327,544
1,447,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.73% (b)	03/17/2049	1,440,594
50,475,748	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.55% (b)(g)	06/15/2049	2,179,533
7,675,000	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-AS	3.48%	06/15/2049	7,432,271
79,174	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.05% (a)(b)(g)	11/15/2038	14
63,852	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XW	0.05% (a)(b)(g)	11/15/2038	11
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.59% (a)(b)	03/10/2049	5,321,412
8,418,000	Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40% (a)	11/15/2038	8,254,349
7,825,000	MHC Commercial Mortgage Trust, Series 2021-MHC-F (1 Month LIBOR USD + 2.60%, 2.60% Floor)	3.00% (a)	04/15/2038	7,654,513
4,500,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	3,410,328
952,659	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-C5-XA	1.31% (a)(b)(g)	08/15/2045	625
2,500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17-C	4.47% (b)	08/15/2047	2,466,854
3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.49% (b)	10/15/2047	2,925,310
1,508,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	1,476,557
1,406,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B	4.16%	02/15/2048	1,400,950
3,620,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.45% (b)	02/15/2048	3,531,359
36,241,910	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.26% (b)(g)	02/15/2048	783,135
75,089,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-XB	0.14% (a)(b)(g)	07/15/2050	431,341
2,957,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.53% (b)	10/15/2048	2,922,248
44,941,394	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.36% (b)(g)	09/15/2049	2,131,494
6,364,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-B	4.11%	05/15/2050	6,271,609
5,238,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-D	2.70% (a)	11/15/2052	4,199,821
27,614,308	Morgan Stanley Capital Trust, Series 2016-UB11-XA	1.50% (b)(g)	08/15/2049	1,304,931
4,533,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.55% (a)	11/15/2034	4,359,504
2,183,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.75% (a)	11/15/2034	1,984,984
3,999,000	Morgan Stanley Capital, Series 2017-HR2-C	4.22% (b)	12/15/2050	3,850,500
2,108,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.60% (a)	06/15/2035	1,921,544
4,539,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	4,345,953
48,878,829	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	1.90% (b)(g)	10/10/2048	2,630,414
10,336,000	SLG Office Trust, Series 2021-OVA-E	2.85% (a)	07/15/2041	8,882,794
9,660,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	7,898,100
36,929,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4199-DUS	2.46% (b)	02/08/2052	35,544,163
5,910,000	TPGI Trust, Series 2021-DGWD-G (1 Month LIBOR USD + 3.85%, 3.85% Floor)	4.25% (a)	06/15/2026	5,758,609
14,286,792	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.30% (a)	03/15/2038	13,760,634
8,911,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	8,784,706
11,933,000	UBS Commercial Mortgage Trust, Series 2017-C2-B	3.99% (b)	08/15/2050	11,760,452
2,491,000	UBS Commercial Mortgage Trust, Series 2017-C6-B	4.15% (b)	12/15/2050	2,480,721
1,450,000	UBS Commercial Mortgage Trust, Series 2017-C7-B	4.29% (b)	12/15/2050	1,461,003
6,958,000	UBS Commercial Mortgage Trust, Series 2017-C7-C	4.58% (b)	12/15/2050	6,874,172
559,000	UBS Commercial Mortgage Trust, Series 2018-C10-C	5.09% (b)	05/15/2051	556,183
7,293,000	UBS Commercial Mortgage Trust, Series 2018-C11-C	4.91% (b)	06/15/2051	7,042,978
2,896,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	4.96% (b)	08/15/2051	2,783,708
7,138,710	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.81% (a)(b)(g)	08/10/2049	20,461
3,513,520	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-B	3.65% (a)(b)	03/10/2046	3,469,165
7,795,924	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-C	4.07% (a)(b)	03/10/2046	7,476,786
1,374,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D	4.07% (a)(b)	03/10/2046	1,052,184
262,670	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.00% (b)(g)	11/15/2048	76
4,582,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.08% (b)	05/15/2048	4,505,301
4,891,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.60% (b)	11/15/2048	4,731,973
39,415,424	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.08% (b)(g)	05/15/2048	1,011,187
4,207,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS3-C	4.50% (b)	09/15/2057	4,146,815
9,135,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.18% (b)	12/15/2048	9,123,836
55,373,268	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.96% (b)(g)	12/15/2048	1,676,780
4,650,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.72% (b)	01/15/2059	4,530,485
4,483,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-C	3.90%	03/15/2059	4,324,160
7,687,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	7,376,182
1,564,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-C	4.49% (b)	12/15/2049	1,510,910
2,574,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC25-B	4.34% (b)	12/15/2059	2,604,808
7,224,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-B	3.81%	11/15/2049	7,046,270
64,425,849	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.62% (b)(g)	11/15/2049	3,276,982
2,638,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C	4.73%	06/15/2051	2,632,751
7,228,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C46-C	4.99% (b)	08/15/2051	7,345,844
12,408,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	4.93% (b)	09/15/2061	11,988,946
6,546,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.14% (b)	11/15/2052	6,669,349
20,980,491	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.27% (b)(g)	03/15/2052	1,409,012
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C	4.35%	05/15/2052	9,756,446
5,460,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-B	3.14%	02/15/2053	5,107,727
5,510,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-B	2.70%	07/15/2053	5,018,690
119,802,721	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.55% (b)(g)	04/15/2054	12,037,071
2,436,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-C	3.31%	11/15/2054	2,253,405
10,947,356	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.85% (a)(b)(g)	11/15/2045	33,660
61,378,036	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.02% (b)(g)	08/15/2047	1,151,378
44,634,151	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	0.79% (b)(g)	09/15/2057	677,587
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $836,865,817)				741,390,659

Non-Agency Residential Collateralized Mortgage Obligations - 9.5%

6,757,219	Adjustable Rate Mortgage Trust, Series 2007-1-4A1	4.33% (b)	03/25/2037	5,292,753
20,451	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.61% (a)(b)	11/25/2037	22,063
4,332,379	Ajax Mortgage Loan Trust, Series 2020-A-A	2.38% (a)(m)	12/25/2059	4,254,280
1,140,345	Ajax Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(m)	06/25/2060	1,105,781
5,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(m)	01/25/2026	4,918,557
3,100,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	2,876,435
10,000,000	AMSR Trust, Series 2021-SFR1-F	3.60% (a)(b)	06/17/2038	8,887,981
3,000,000	AMSR Trust, Series 2021-SFR2-E1	2.48% (a)	08/17/2038	2,721,935
2,500,000	AMSR Trust, Series 2021-SFR2-E2	2.58% (a)	08/17/2038	2,260,125
4,500,000	AMSR Trust, Series 2021-SFR2-F1	3.28% (a)	08/17/2038	4,101,647
2,000,000	AMSR Trust, Series 2021-SFR2-F2	3.67% (a)	08/17/2038	1,825,335
655,564	Angel Oak Mortgage Trust LLC, Series 2018-3-A1	3.65% (a)(b)	09/25/2048	654,375
933,105	Angel Oak Mortgage Trust LLC, Series 2018-3-A2	3.75% (a)(b)	09/25/2048	930,270
887,878	Angel Oak Mortgage Trust LLC, Series 2018-3-A3	3.85% (a)(b)	09/25/2048	884,728
11,539,689	Argent Securities Trust, Series 2006-M1-A2C (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.76%	07/25/2036	4,523,131
14,719,713	Argent Securities Trust, Series 2006-M1-A2D (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.94%	07/25/2036	5,833,678
130,737	Banc of America Funding Corporation, Series 2005-0-A3	2.74% (b)	10/20/2035	114,326
123,455	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	122,415
94,991	Banc of America Funding Corporation, Series 2006-6-1A2	6.25%	08/25/2036	91,854
464,929	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(m)	06/28/2034	466,331
252,723	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	155,283
9,100,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(m)	03/28/2029	8,648,762
6,910,583	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	0.61%	01/25/2037	6,522,960
1,430,206	Chase Mortgage Finance Trust, Series 2007-A2-6A4	2.76% (b)	07/25/2037	1,342,141
820,974	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	211,887
178,062	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	04/25/2022	125,884
447,881	CHL Mortgage Pass-Through Trust, Series 2007-10-A5	6.00%	07/25/2037	289,651
183,801	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	142,674
459,200	CHL Mortgage Pass-Through Trust, Series 2007-3-A17	6.00%	04/25/2037	298,562
6,953,000	CIM Trust, Series 2020-R2-M2	3.00% (a)(b)	10/25/2059	6,492,416
28,771	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	29,190
271,575	Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5	5.12%	09/25/2036	272,294
104,544	Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B	3.04% (a)(b)	11/25/2038	105,246
4,285,104	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.53%	01/25/2037	2,311,139
7,678,852	Citigroup Mortgage Loan Trust, Series 2009-3-5A3	6.00% (a)(b)	02/25/2037	7,268,460
30,455,695	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	27,937,642
3,400,607	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(m)	09/25/2059	3,400,747
56,519,505	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(b)	03/25/2065	54,363,326
5,674,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(b)	03/25/2065	5,522,963
4,752,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(b)	03/25/2065	4,558,520
4,413,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(b)	03/25/2065	4,116,514
12,964,688	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.57% (a)(b)	03/25/2065	13,856,165
74,485	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	71,660
38,321	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	35,734
273,895	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	266,004
4,257,084	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	4,166,616
1,000,000	CoreVest American Finance Trust, Series 2020-4-E	3.38% (a)	12/15/2052	870,883
747,308	Countrywide Alternative Loan Trust, Series 2004-22CB-1A1	6.00%	10/25/2034	743,992
79,446	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1	5.50%	07/25/2035	71,560
142,367	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	85,742
14,179,707	Countrywide Alternative Loan Trust, Series 2005-37T1-A5 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 5.50% Cap)	0.91%	09/25/2035	9,164,921
535,396	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	450,341
8,368,238	Countrywide Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	6,678,617
81,825	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	1.16%	10/25/2035	57,999
258,095	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	176,158
6,420,747	Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.00%	01/25/2047	4,742,804
1,040,473	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	677,303
1,100,631	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.91%	08/25/2037	386,177
318,715	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	50.78% (b)	08/25/2037	586,471
59,054	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	27.80% (b)	08/25/2037	70,157
277,938	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	201,602

1,435,844	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.96%	09/25/2037	693,555
1,410,473	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.04% (g)(h)	09/25/2037	371,766
718,047	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	101,586
6,320,055	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	4,518,919
6,338,997	Countrywide Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.82%	06/25/2047	5,099,919
62,448	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	55,362
709,075	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	674,177
3,260,655	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2	6.00% (a)	01/27/2038	1,941,366
7,867,830	Credit-Based Asset Servicing and Securitization LLC, Series 2007-RP1-A (1 Month LIBOR USD + 0.31%, 0.31% Floor)	0.50% (a)	05/25/2046	7,239,536
2,364,898	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	1,200,648
31,236	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	04/25/2022	26,764
61,763	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	04/25/2022	14,183
13,302	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	12,086
883,643	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(b)	06/26/2037	831,223
34,081,475	CSMC Trust, Series 2020-RPL1-PT1	3.38% (a)(b)	10/25/2069	33,263,009
9,035,400	CSMC Trust, Series 2020-RPL4-M1	2.50% (a)	01/25/2060	8,487,773
4,801,576	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	4,628,072
5,352,852	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	5,157,750
5,290,826	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2-2A1	2.77% (b)	10/25/2035	4,971,953
455,806	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.57% (a)(b)	04/15/2036	447,300
66,750	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI2 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	13.85% (a)(b)	04/15/2036	66,431
875,313	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.57% (a)(b)	04/15/2036	849,233
15,984,000	First Franklin Mortgage Loan Trust, Series 2006-FF15-A6 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	0.77%	11/25/2036	14,763,941
11,800,976	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	03/25/2037	7,782,608
221,587	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	130,756
2,801,353	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	1,655,483
41,729	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (b)	05/25/2035	32,000
16,440,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(b)	10/25/2026	15,246,999
6,944,000	GCAT LLC, Series 2021-NQM6-M1	3.41% (a)(b)	08/25/2066	6,537,200
1,689,007	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	1,623,392
7,546,000	GS Mortgage-Backed Securities Trust, Series 2020-NQM1-M1	3.29% (a)(b)	09/27/2060	7,230,454
14,134	GSAA Home Equity Trust, Series 2005-7-AF5	5.11%	05/25/2035	13,907
972,803	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	733,115
947,964	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	541,634
1,625,106	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	1,555,016
22,970,629	GSR Mortgage Loan Trust, Series 2006-OA1-1A1 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	0.90%	08/25/2046	6,962,600
125,545	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	217,709
12,063,397	HarborView Mortgage Loan Trust, Series 2005-7-2A1 (1 Month LIBOR USD + 0.57%, 0.57% Floor, 11.00% Cap)	1.02%	06/19/2045	8,760,883
2,755,736	Home Partners of America Trust, Series 2021-1-D	2.48% (a)	09/17/2041	2,518,846
1,266,704	Home Partners of America Trust, Series 2021-1-E	2.58% (a)	09/17/2041	1,143,408
1,425,509	Home Partners of America Trust, Series 2021-1-F	3.33% (a)	09/17/2041	1,282,563
5,250,000	Homeward Opportunities Fund Trust, Series 2020-2-M1	3.90% (a)(b)	05/25/2065	5,108,745
8,961,223	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(m)	08/25/2025	8,771,568
23,472,158	HSI Asset Securitization Corporation, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.74%	10/25/2036	9,478,724
10,943,558	HSI Asset Securitization Corporation, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.64%	04/25/2037	8,362,070
29,569,780	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	1.00%	02/25/2037	28,483,836
2,728,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-M1	3.45% (a)(b)	01/25/2057	2,492,086
1,656,717	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.82%	07/25/2047	1,276,138
1,647,498	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A24 (1 Month LIBOR USD + 0.62%, 0.62% Floor)	1.08%	07/25/2047	1,361,133
3,152,400	JP Morgan Alternative Loan Trust, Series 2005-A2-1M1 (1 Month LIBOR USD + 0.69%, 0.69% Floor, 11.50% Cap)	1.15%	01/25/2036	3,034,316
109,638	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69% (o)	05/25/2036	109,990
3,609,322	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.81%	08/25/2036	3,495,798
52,878	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.62%	08/25/2036	51,824
55,298	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	54,825
14,707,084	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.96%	07/25/2036	8,373,727
17,654,273	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.76%	08/25/2036	13,979,160
14,305,271	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A5 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.67%	12/25/2036	8,869,879
2,542,265	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	2,587,898
168,533	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	112,835
914,934	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% (a)(m)	05/25/2059	915,262
26,320,684	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (a)	06/25/2058	26,040,474
7,000,000	Legacy Mortgage Asset Trust, Series 2021-GS3-A2	3.25% (a)(m)	07/25/2061	6,569,083
404,984	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	268,430
27,987	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	28.58% (h)	01/25/2037	36,276
526,450	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	250,571
100,407	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	88,633
3,891,309	Lehman Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	0.73%	02/25/2036	3,744,311
5,021,135	Lehman Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.78%	02/25/2037	5,028,929
10,494,605	Lehman Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.71%	08/25/2047	9,615,822
10,751,057	Lehman Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.94%	03/25/2037	10,634,009
4,200,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(b)	09/25/2026	3,965,348
36,439,742	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.84%	03/25/2046	16,677,978
13,833,800	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.82%	05/25/2046	5,491,926
16,337,108	Long Beach Mortgage Loan Trust, Series 2006-6-2A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.76%	07/25/2036	7,916,781
75,475	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	75,648
5,136,053	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	3,386,654
33,848	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	14,801
13,145,182	MASTR Asset Backed Securities Trust, Series 2005-NC2-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.96%	11/25/2035	9,229,870
840,321	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	676,091
1,736,480	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	921,848
9,807,708	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR4-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.71%	08/25/2037	8,979,033
6,486,850	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.71%	02/25/2037	5,820,802
4,924,355	MFA LLC, Series 2021-NPL1-A1	2.36% (a)(m)	03/25/2060	4,822,028
8,288,825	Morgan Stanley Capital Trust, Series 2006-HE5-A2C (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	08/25/2036	5,046,027
19,538	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	04/25/2022	18,083
500,915	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	509,386
1,790,041	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.15% (b)	06/25/2036	1,419,821
28,407,250	Morgan Stanley Mortgage Loan Trust, Series 2007-2AX-2A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.78%	12/25/2036	13,801,262
8,352,597	Morgan Stanley Mortgage Loan Trust, Series 2007-7AX-2A1 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70%	04/25/2037	3,090,562
337,325	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% (a)(b)	05/26/2037	313,471
2,936,101	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	2,860,053
6,000,000	New Century Home Equity Loan Trust, Series 2005-B-M3 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	1.19%	10/25/2035	5,217,506
171,895	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (b)	01/25/2036	68,100
524,411	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (o)	10/25/2036	163,655
896,363	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (o)	02/25/2037	325,331
8,375,611	NRPL Trust, Series 2019-3A-A1	3.00% (a)(m)	07/25/2059	8,342,658
5,666,866	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	5,522,646
35,887	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.43%	11/25/2034	35,004
20,354,256	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.65%	07/25/2037	18,858,733
2,500,653	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	3.15% (a)	10/27/2022	2,496,937
5,382,592	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.80% (a)	02/27/2023	5,367,284
15,000,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.46% (a)	03/25/2026	14,747,508
6,517,701	PR Mortgage Loan Trust, Series 2014-1-APT	5.90% (a)(b)	10/25/2049	6,354,689
8,272,668	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(m)	07/25/2051	7,877,656
3,404,000	Progress Residential Trust, Series 2021-SFR6-E2	2.53% (a)	07/17/2038	3,014,155
4,666,000	Progress Residential Trust, Series 2021-SFR6-F	3.42% (a)	07/17/2038	4,241,026
5,100,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/17/2038	4,539,847
4,246,565	PRPM LLC, Series 2021-7-A1	1.87% (a)(m)	08/25/2026	4,037,257
2,380,435	PRPM LLC, Series 2021-9-A1	2.36% (a)(m)	10/25/2026	2,284,712
11,500,000	RAMP Series Trust, Series 2006-NC1-M2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 14.00% Cap)	1.06%	01/25/2036	10,574,158
7,053,651	RBSGC Mortgage Loan Trust, Series 2005-A-3A	6.00%	04/25/2035	4,143,905
21,479,843	Redwood Funding Trust, Series 2019-1-PT	4.21% (a)(m)	09/27/2024	21,423,630
155,517	Residential Accredit Loans, Inc., Series 2005-QS14-3A3	6.00%	09/25/2035	150,108
200,086	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	190,099
2,183,330	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	2,116,182
2,098,359	Residential Accredit Loans, Inc., Series 2006-QS4-A10	6.00%	04/25/2036	1,993,557
416,077	Residential Accredit Loans, Inc., Series 2006-QS6-1A15	6.00%	06/25/2036	395,021
12,944	Residential Accredit Loans, Inc., Series 2006-QS6-2A1	6.00%	04/25/2022	11,419
20,237,179	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	0.92%	06/25/2037	9,387,807
740,190	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	690,983
2,657,225	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	2,516,882
18,006	Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5	5.41%	01/25/2035	18,048
167,094	Residential Asset Securitization Trust, Series 2005-A10-A3	5.50%	09/25/2035	107,899
229,891	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	153,143
1,605,326	Residential Asset Securitization Trust, Series 2006-A6-1A1	6.50%	07/25/2036	688,536
115,139	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	26.57% (c)(h)	01/25/2046	141,546
44,847	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	6.00%	10/25/2036	42,717
460,866	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	417,359
353,840	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	302,507
5,154,000	Residential Mortgage Loan Trust, Series 2020-1-M1	3.24% (a)(b)	01/26/2060	4,981,582
7,695,758	Saxon Asset Securities Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95% Floor, 11.50% Cap)	1.40%	10/25/2035	5,762,376
20,666,863	Securitized Asset Backed Receivables LLC Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.78%	12/25/2036	6,217,417
26,896,119	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	3.19% (a)(b)	02/25/2054	24,689,895
4,142,285	Securitized Mortgage Asset Loan Trust, Series 2015-2-PC	2.63% (a)(b)	12/26/2059	3,642,032
3,861,376	Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	4.67% (a)(b)	10/25/2044	3,519,578
4,192,912	Sequoia Mortgage Trust, Series 2007-3-2AA1	2.65% (b)	07/20/2037	3,692,934
7,268,629	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.46%	09/25/2037	5,967,388
5,910,000	Starwood Mortgage Residential Trust, Series 2020-1-B1	3.78% (a)(b)	02/25/2050	5,738,037
12,095,734	Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.64%	09/25/2036	8,481,911
857,161	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.81% (a)	03/25/2035	820,632
857,161	Structured Asset Securities Corporation, Series 2005-RF1-AIO	4.27% (a)(b)(g)	03/25/2035	64,597
6,415,116	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% (m)	09/25/2022	6,374,327
8,305,396	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(m)	08/25/2051	8,035,533
9,310,312	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(m)	09/25/2051	8,924,085
10,826,346	Velocity Commercial Capital Loan Trust, Series 2018-1-A	3.59% (a)	04/25/2048	10,755,033
1,647,166	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% (a)	04/25/2048	1,627,871

875,510	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% (a)	04/25/2048	862,892
533,731	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% (a)	04/25/2048	522,991
6,943,716	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	6,971,556
2,624,320	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% (a)(b)	03/25/2049	2,581,913
1,078,167	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% (a)(b)	03/25/2049	1,065,774
992,411	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% (a)(b)	03/25/2049	971,315
1,594,702	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (a)(m)	08/25/2050	1,594,338
4,264,732	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(m)	08/25/2051	4,166,033
2,152,582	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(m)	11/27/2051	2,111,190
1,471,928	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(m)	02/27/2051	1,430,344
5,055,784	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(m)	03/27/2051	4,935,165
4,809,601	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(m)	04/25/2051	4,665,475
83,052	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	80,056
496,532	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	459,906
1,306,997	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	03/25/2036	1,292,595
7,737,679	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A5	4.19% (o)	10/25/2036	3,663,073
3,438,694	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A6	4.19% (o)	10/25/2036	1,628,931
5,099,041	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR13-1A (12 Month US Treasury Average + 0.88%, 0.88% Floor)	1.02%	10/25/2046	4,805,825
1,682,639	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	1,653,679
7,920,668	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A2	6.00%	04/25/2037	7,684,037
5,555,075	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A3	6.00%	04/25/2037	5,434,095
830,583	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A6	6.00%	04/25/2037	790,267
59,127	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	36.74% (h)	06/25/2037	91,385
6,990,800	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A3	7.00%	06/25/2037	5,194,250
5,356,769	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY7-2A1	2.95% (b)	07/25/2037	5,324,700
434,535	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	415,684
10,924	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	2.62% (b)	08/25/2035	10,927
430,366	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	400,652
25,140	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	23,719
5,000,000	ZH Trust, Series 2021-2-A	2.35% (a)	10/17/2027	4,989,255
Total Non-Agency Residential Collateralized Mortgage Obligations(Cost $1,044,912,657)				987,063,577

US Corporate Bonds - 15.6%

14,671,000	AbbVie, Inc.	4.70%	05/14/2045	15,990,511
1,865,000	Academy Ltd.	6.00% (a)	11/15/2027	1,911,625
1,330,000	Acrisure LLC	4.25% (a)	02/15/2029	1,209,901
1,145,000	Acrisure LLC	6.00% (a)	08/01/2029	1,060,957
2,050,000	Acuris Finance US, Inc.	5.00% (a)	05/01/2028	1,887,824
2,575,000	AdaptHealth LLC	5.13% (a)	03/01/2030	2,396,540
1,235,000	Advanced Drainage Systems, Inc.	5.00% (a)	09/30/2027	1,238,495
930,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	966,656
3,245,000	Agree LP	2.60%	06/15/2033	2,864,896
6,270,000	Air Lease Corporation	1.88%	08/15/2026	5,784,928
551,000	Air Methods Corporation	8.00% (a)	05/15/2025	477,287
8,795,000	Aircastle Ltd.	2.85% (a)	01/26/2028	7,916,446
5,490,000	Alexandria Real Estate Equities, Inc.	3.00%	05/18/2051	4,636,415
1,285,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	1,271,764
1,120,000	Allied Universal Holdco LLC	6.63% (a)	07/15/2026	1,134,784
1,450,000	Allied Universal Holdco LLC	9.75% (a)	07/15/2027	1,500,460
700,000	Allied Universal Holdco LLC	4.63% (a)	06/01/2028	662,364
465,000	Allied Universal Holdco LLC	4.63% (a)	06/01/2028	435,263
1,675,000	Allied Universal Holdco LLC	6.00% (a)	06/01/2029	1,479,862
1,185,000	AMC Entertainment Holdings, Inc.	7.50% (a)	02/15/2029	1,153,112
2,490,000	American Airlines, Inc.	5.75% (a)	04/20/2029	2,484,086
2,600,000	American Airlines, Inc.	3.95%	07/11/2030	2,353,420
1,030,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	967,551
4,433,000	American Tower Corporation	3.38%	10/15/2026	4,380,648
12,652,000	American Tower Corporation	3.60%	01/15/2028	12,554,043
1,815,000	AmWINS Group, Inc.	4.88% (a)	06/30/2029	1,744,759
989,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	1,008,800
995,000	Antero Resources Corporation	5.38% (a)	03/01/2030	1,017,646
7,600,000	Anthem, Inc.	2.38%	01/15/2025	7,500,710
1,510,000	APi Escrow Corporation	4.75% (a)	10/15/2029	1,405,266
9,575,000	Aptiv PLC	3.10%	12/01/2051	7,633,555
405,000	Arches Buyer, Inc.	4.25% (a)	06/01/2028	378,302
2,385,000	Arconic Corporation	6.13% (a)	02/15/2028	2,397,402
300,000	Ardagh Packaging Finance, Inc.	5.25% (a)	04/30/2025	300,114
1,475,000	Ardagh Packaging Finance, Inc.	5.25% (a)	08/15/2027	1,365,120
8,895,000	Ares Capital Corporation	2.15%	07/15/2026	8,051,003
3,000,000	Ares Capital Corporation	2.88%	06/15/2028	2,661,307
7,320,000	Arrow Electronics, Inc.	3.88%	01/12/2028	7,357,672
1,315,000	Ashton Woods Finance Company	4.63% (a)	04/01/2030	1,147,982
1,840,000	ASP Unifrax Holdings, Inc.	5.25% (a)	09/30/2028	1,711,623
160,000	ASP Unifrax Holdings, Inc.	7.50% (a)	09/30/2029	142,597
2,980,000	AssuredPartners, Inc.	7.00% (a)	08/15/2025	2,964,966
190,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	175,242
355,000	At Home Group, Inc.	4.88% (a)	07/15/2028	316,665
745,000	At Home Group, Inc.	7.13% (a)	07/15/2029	645,870
3,910,000	AT&T, Inc.	2.75%	06/01/2031	3,671,564
23,000,000	AT&T, Inc.	3.50%	09/15/2053	20,269,083
4,180,000	AT&T, Inc.	3.55%	09/15/2055	3,700,924
16,900,000	Athene Global Funding (Secured Overnight Financing Rate + 0.50%)	0.77% (a)	08/19/2024	16,630,555
7,330,000	AutoNation, Inc.	3.85%	03/01/2032	7,106,068
1,285,000	Avaya, Inc.	6.13% (a)	09/15/2028	1,268,725
14,460,000	Aviation Capital Group LLC	1.95% (a)	09/20/2026	13,100,421
16,500,000	Bank of America Corporation (5 Year CMT Rate + 1.20%)	2.48%	09/21/2036	14,212,092
6,230,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.21%)	2.57%	10/20/2032	5,670,741
585,000	Bausch Health Companies, Inc.	6.13% (a)	02/01/2027	589,414
1,620,000	Bausch Health Companies, Inc.	7.00% (a)	01/15/2028	1,452,937
1,290,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	1,236,923
490,000	Bausch Health Companies, Inc.	6.25% (a)	02/15/2029	402,586
510,000	Beacon Roofing Supply, Inc.	4.13% (a)	05/15/2029	472,084
5,540,000	Berkshire Hathaway Finance Corporation	2.85%	10/15/2050	4,819,256
3,190,000	Berkshire Hathaway Finance Corporation	3.85%	03/15/2052	3,266,085
5,455,000	Berry Global, Inc.	1.65%	01/15/2027	4,977,689
4,185,000	Blackstone Private Credit Fund	2.63% (a)	12/15/2026	3,772,954
6,550,000	Blackstone Secured Lending Fund	2.85% (a)	09/30/2028	5,690,204
695,000	Blue Racer Midstream LLC	7.63% (a)	12/15/2025	728,016
8,549,000	Boeing Company	2.95%	02/01/2030	7,932,361
4,380,000	Boeing Company	3.75%	02/01/2050	3,913,794
7,105,000	Boston Properties LP	3.40%	06/21/2029	7,051,415
125,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	129,784
2,100,000	Boyne USA, Inc.	4.75% (a)	05/15/2029	2,018,720
5,690,000	BP Capital Markets America, Inc.	2.94%	06/04/2051	4,880,255
7,565,000	BP Capital Markets America, Inc.	3.00%	03/17/2052	6,551,822
3,065,000	Brighthouse Financial Global Funding	1.00% (a)	04/12/2024	2,937,647
4,535,000	Brighthouse Financial Global Funding	2.00% (a)	06/28/2028	4,043,902
8,015,000	Bristol-Myers Squibb Company	4.35%	11/15/2047	8,826,301
12,725,000	Broadcom, Inc.	3.42% (a)	04/15/2033	11,899,893
13,760,000	Brooklyn Union Gas Company	4.49% (a)	03/04/2049	13,908,083
1,270,000	Builders FirstSource, Inc.	4.25% (a)	02/01/2032	1,184,707
1,495,000	Caesars Entertainment, Inc.	4.63% (a)	10/15/2029	1,399,694
890,000	Calpine Corporation	4.50% (a)	02/15/2028	869,708
555,000	Calpine Corporation	5.13% (a)	03/15/2028	529,700
600,000	Calpine Corporation	4.63% (a)	02/01/2029	553,071
2,650,000	Carnival Corporation	5.75% (a)	03/01/2027	2,530,750
12,905,000	Carrier Global Corporation	3.38%	04/05/2040	11,763,683
525,000	Carvana Corporation	5.63% (a)	10/01/2025	495,660
1,754,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	1,744,800
1,150,000	Catalent Pharma Solutions, Inc.	3.50% (a)	04/01/2030	1,051,715
2,520,000	CCO Holdings LLC	4.75% (a)	03/01/2030	2,424,227
1,275,000	CCO Holdings LLC	4.50% (a)	08/15/2030	1,198,497
1,200,000	CCO Holdings LLC	4.75% (a)	02/01/2032	1,119,264
1,190,000	CCO Holdings LLC	4.25% (a)	01/15/2034	1,035,300
1,830,000	Cedar Fair LP	5.25%	07/15/2029	1,805,487
1,520,000	Cengage Learning, Inc.	9.50% (a)	06/15/2024	1,518,624
660,000	Centene Corporation	3.00%	10/15/2030	607,207
11,620,000	Centene Corporation	2.50%	03/01/2031	10,274,055
1,025,000	Centene Corporation	2.63%	08/01/2031	913,911
1,165,000	Century Communities, Inc.	6.75%	06/01/2027	1,210,627
7,010,000	CF Industries, Inc.	5.38%	03/15/2044	7,895,421
7,981,000	Charter Communications Operating LLC	4.91%	07/23/2025	8,284,106
7,615,000	Charter Communications Operating LLC	3.50%	03/01/2042	6,317,234
1,219,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	1,260,397
8,755,000	Cigna Corporation	4.90%	12/15/2048	9,852,834
18,710,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	1.57%	05/17/2024	18,818,636
3,455,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.69%)	2.01%	01/25/2026	3,328,628
3,180,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.28%)	3.07%	02/24/2028	3,100,710
2,015,000	Clarivate Science Holdings Corporation	4.88% (a)	07/01/2029	1,899,954
460,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	462,348
240,000	Clear Channel Outdoor Holdings, Inc.	7.75% (a)	04/15/2028	241,528
1,635,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	1,633,414
1,265,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	1,272,647
2,450,000	CNX Midstream Partners LP	4.75% (a)	04/15/2030	2,297,120
1,210,000	CNX Resources Corporation	6.00% (a)	01/15/2029	1,223,679
5,625,000	Comcast Corporation	3.95%	10/15/2025	5,813,925

8,115,000	Comcast Corporation	3.40%	04/01/2030	8,231,635
725,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	631,229
1,500,000	CommScope, Inc.	4.75% (a)	09/01/2029	1,383,570
1,375,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	1,391,775
1,730,000	Community Health Systems, Inc.	6.88% (a)	04/15/2029	1,702,112
1,205,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	1,140,400
1,215,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	1,047,986
6,495,000	Constellation Brands, Inc.	3.15%	08/01/2029	6,280,215
1,935,000	Constellation Brands, Inc.	2.88%	05/01/2030	1,817,842
515,000	Constellation Merger Sub, Inc.	8.50% (a)	09/15/2025	484,986
6,235,000	Continental Resources, Inc.	2.27% (a)	11/15/2026	5,829,725
1,243,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	1,155,729
6,395,000	Corporate Office Properties LP	2.90%	12/01/2033	5,653,744
740,000	Coty, Inc.	6.50% (a)	04/15/2026	736,892
1,240,000	Coty, Inc.	5.00% (a)	04/15/2026	1,209,725
3,085,000	CQP Holdco LP	5.50% (a)	06/15/2031	3,034,869
1,945,000	Credit Acceptance Corporation	6.63%	03/15/2026	1,986,526
12,965,000	Crown Castle International Corporation	3.65%	09/01/2027	12,892,983
815,000	Crown Castle International Corporation	3.80%	02/15/2028	815,686
3,059,000	Crown Castle International Corporation	3.30%	07/01/2030	2,929,711
2,940,000	CSC Holdings LLC	5.75% (a)	01/15/2030	2,621,672
2,325,000	CSI Compressco LP	7.50% (a)	04/01/2025	2,298,518
15,865,000	CSX Corporation	3.80%	11/01/2046	15,854,406
1,225,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	1,226,654
6,980,000	CVS Health Corporation	5.05%	03/25/2048	7,925,534
522,827	CWT Travel Group, Inc.	8.50% (a)	11/19/2026	517,599
2,200,000	Dana Financing Ltd.	5.75% (a)	04/15/2025	2,224,200
410,000	Dana, Inc.	5.38%	11/15/2027	407,981
965,000	Dana, Inc.	5.63%	06/15/2028	976,324
285,000	Dana, Inc.	4.25%	09/01/2030	261,203
950,000	DaVita, Inc.	4.63% (a)	06/01/2030	888,440
1,427,000	Dealer Tire LLC	8.00% (a)	02/01/2028	1,432,266
1,035,000	Diamond BC B.V.	4.63% (a)	10/01/2029	930,889
1,215,000	Diamond Sports Group LLC	5.38% (a)	08/15/2026	472,319
13,806,000	Dick's Sporting Goods, Inc.	3.15%	01/15/2032	12,673,082
3,640,000	Dick's Sporting Goods, Inc.	4.10%	01/15/2052	3,115,733
3,500,000	Digital Realty Trust	3.70%	08/15/2027	3,527,486
3,000,000	Digital Realty Trust	3.60%	07/01/2029	2,989,796
1,515,000	DIRECTV Financing LLC	5.88% (a)	08/15/2027	1,492,389
18,465,000	Discover Financial Services	4.10%	02/09/2027	18,857,309
1,330,000	DISH DBS Corporation	5.88%	11/15/2024	1,328,490
1,275,000	DISH DBS Corporation	5.75% (a)	12/01/2028	1,208,859
1,110,000	DISH DBS Corporation	5.13%	06/01/2029	946,719
14,333,000	Dollar Tree, Inc.	4.00%	05/15/2025	14,677,734
1,570,000	Dollar Tree, Inc.	3.38%	12/01/2051	1,353,944
4,400,000	DTE Energy Company	2.95%	03/01/2030	4,202,637
1,265,000	Duke Energy Carolinas LLC	2.85%	03/15/2032	1,224,155
2,095,000	Duke Energy Corporation	3.75%	09/01/2046	1,983,653
9,390,000	Duke Energy Corporation	3.95%	08/15/2047	9,204,080
2,075,000	Dun & Bradstreet Corporation	5.00% (a)	12/15/2029	1,952,772
1,588,000	East Ohio Gas Company	3.00% (a)	06/15/2050	1,378,158
1,180,000	EES Finance Corporation	8.13%	05/01/2025	1,191,210
926,000	Embarq Corporation	8.00%	06/01/2036	893,738
1,265,000	Emergent BioSolutions, Inc.	3.88% (a)	08/15/2028	1,137,146
4,850,000	Enable Midstream Partners LP	4.40%	03/15/2027	4,938,895
8,200,000	Enable Midstream Partners LP	5.00%	05/15/2044	8,054,484
620,000	Encompass Health Corporation	4.50%	02/01/2028	608,747
215,000	Encompass Health Corporation	4.75%	02/01/2030	206,758
1,430,000	Encompass Health Corporation	4.63%	04/01/2031	1,340,990
500,000	Endo Luxembourg Finance Company I SARL	6.00% (a)	07/15/2023	282,500
1,040,000	Endo Luxembourg Finance Company I SARL	6.13% (a)	04/01/2029	950,253
900,000	Endurance International Group Holdings, Inc.	6.00% (a)	02/15/2029	778,118
1,425,000	Energizer Holdings, Inc.	6.50% (a)	12/31/2027	1,413,614
7,895,000	Energy Transfer LP	4.75%	01/15/2026	8,211,715
3,785,000	Entergy Corporation	2.80%	06/15/2030	3,553,028
1,235,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	1,156,590
8,965,000	Equinix, Inc.	1.80%	07/15/2027	8,166,030
2,355,000	EverArc Escrow SARL	5.00% (a)	10/30/2029	2,156,297
3,954,000	Exelon Corporation	3.40%	04/15/2026	3,972,705
2,330,000	Exelon Corporation	4.10% (a)	03/15/2052	2,373,514
3,935,000	Expedia Group, Inc.	5.00%	02/15/2026	4,124,199
7,440,000	Expedia Group, Inc.	3.80%	02/15/2028	7,414,840
3,590,000	Expedia Group, Inc.	2.95%	03/15/2031	3,329,725
7,580,000	Exxon Mobil Corporation	4.23%	03/19/2040	8,180,434
6,257,000	FedEx Corporation	4.75%	11/15/2045	6,693,879
990,000	Ferrellgas Escrow LLC	5.38% (a)	04/01/2026	936,421
2,055,000	Fertitta Entertainment LLC	6.75% (a)	01/15/2030	1,893,138
1,065,000	First Student Bidco, Inc.	4.00% (a)	07/31/2029	994,694
9,125,000	Flowserve Corporation	2.80%	01/15/2032	8,086,071
4,065,000	Ford Motor Company	3.25%	02/12/2032	3,637,403
2,900,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	2,896,245
1,200,000	Ford Motor Credit Company LLC	4.95%	05/28/2027	1,221,660
1,670,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	1,511,367
11,703,000	Ford Motor Credit Company LLC (3 Month LIBOR USD + 1.24%)	1.74%	02/15/2023	11,616,081
8,710,000	Fortinet, Inc.	1.00%	03/15/2026	7,937,073
1,610,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (a)	05/01/2028	1,465,889
390,000	Frontier Communications Holdings LLC	5.88% (a)	10/15/2027	387,871
800,000	Frontier Communications Holdings LLC	5.00% (a)	05/01/2028	768,980
100,392	Frontier Communications Holdings LLC	5.88%	11/01/2029	92,047
1,395,000	Frontier Communications Holdings LLC	6.00% (a)	01/15/2030	1,292,237
2,340,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	2,395,388
1,295,000	Gap, Inc.	3.88% (a)	10/01/2031	1,130,600
1,140,000	GCI LLC	4.75% (a)	10/15/2028	1,115,102
8,950,000	General Motors Financial Company, Inc.	2.40%	10/15/2028	8,028,055
8,680,000	General Motors Financial Company, Inc.	3.10%	01/12/2032	7,812,332
8,950,000	Georgia Power Company	2.20%	09/15/2024	8,784,376
16,345,000	Georgia Power Company	3.25%	03/15/2051	14,227,439
1,340,000	Glatfelter Corporation	4.75% (a)	11/15/2029	1,138,183
1,955,000	Global Access, Inc.	5.00% (a)	07/15/2029	1,854,464
1,846,960	Global Aircraft Leasing Company (7.25% PIK)	6.50% (a)	09/15/2024	1,680,364
1,035,000	Golden Entertainment, Inc.	7.63% (a)	04/15/2026	1,079,013
19,318,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.17%)	1.68%	05/15/2026	19,431,854
5,510,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.82%)	1.08%	09/10/2027	5,374,012
1,760,000	Goodyear Tire & Rubber Company	5.25% (a)	07/15/2031	1,629,707
615,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	573,079
1,295,000	Griffon Corporation	5.75%	03/01/2028	1,247,292
665,000	Group 1 Automotive, Inc.	4.00% (a)	08/15/2028	620,033
22,059	Gulfport Energy Corporation	8.00%	05/17/2026	22,726
1,175,971	Gulfport Energy Corporation	8.00% (a)	05/17/2026	1,211,521
1,695,000	Gulfport Escrow	0.00%	05/15/2025	8,569
3,622,000	Halliburton Company	2.92%	03/01/2030	3,505,765
3,738,000	Halliburton Company	5.00%	11/15/2045	4,068,114
7,230,000	HCA, Inc.	4.13%	06/15/2029	7,379,637
5,405,000	Health Care Service Corporation and Mutual Legal Reserve Company	3.20% (a)	06/01/2050	4,748,173
2,030,000	Helios Software Holdings, Inc.	4.63% (a)	05/01/2028	1,871,467
1,095,000	Hertz Corporation	5.00% (a)	12/01/2029	992,393
1,540,000	Hess Midstream Operations LP	5.63% (a)	02/15/2026	1,582,319
1,075,000	Hess Midstream Operations LP	5.13% (a)	06/15/2028	1,076,398
2,370,000	Hess Midstream Operations LP	4.25% (a)	02/15/2030	2,240,361
985,000	Hexion, Inc.	7.88% (a)	07/15/2027	1,039,372
1,520,000	H-Food Holdings LLC	8.50% (a)	06/01/2026	1,463,129
975,000	Hightower Holding LLC	6.75% (a)	04/15/2029	955,403
1,797,000	Hilcorp Energy LP	6.25% (a)	11/01/2028	1,809,031
315,000	Hilcorp Energy LP	5.75% (a)	02/01/2029	315,819
9,115,000	Host Hotels & Resorts LP	2.90%	12/15/2031	8,156,915
16,340,000	Hyundai Capital America	2.65% (a)	02/10/2025	15,847,788
660,000	Hyundai Capital America	1.80% (a)	10/15/2025	617,220
1,890,000	IAA, Inc.	5.50% (a)	06/15/2027	1,897,021
2,405,000	Icahn Enterprises LP	6.25%	05/15/2026	2,456,190
1,300,000	Icahn Enterprises LP	5.25%	05/15/2027	1,278,030
230,000	iHeartCommunications, Inc.	8.38%	05/01/2027	238,096
960,000	iHeartCommunications, Inc.	5.25% (a)	08/15/2027	950,899
1,875,000	II-VI, Inc.	5.00% (a)	12/15/2029	1,835,484
6,080,000	Illumina, Inc.	0.55%	03/23/2023	5,967,158
1,600,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	1,622,000
1,435,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	1,401,708
6,011,000	Invitation Homes Operating Partnership LP	2.70%	01/15/2034	5,269,428
1,380,000	Iron Mountain, Inc.	4.88% (a)	09/15/2029	1,315,947
850,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	786,080
1,000,000	iStar, Inc.	4.75%	10/01/2024	1,009,860
875,000	Jazz Securities DAC	4.38% (a)	01/15/2029	848,833
2,160,000	JELD-WEN, Inc.	4.63% (a)	12/15/2025	2,081,570
10,585,000	JP Morgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	9,824,893
5,920,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.92%)	2.60%	02/24/2026	5,810,010
7,185,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.02%)	2.07%	06/01/2029	6,628,073
8,925,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.25%)	2.58%	04/22/2032	8,189,032

8,480,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.26%)	2.96%	01/25/2033	8,003,335
1,415,000	KAR Auction Services, Inc.	5.13% (a)	06/01/2025	1,434,386
8,207,000	Keurig Dr Pepper, Inc.	3.80%	05/01/2050	7,823,854
10,779,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	13,517,467
1,015,000	LBM Acquisition LLC	6.25% (a)	01/15/2029	951,974
730,000	LD Holdings Group LLC	6.50% (a)	11/01/2025	685,156
185,000	LD Holdings Group LLC	6.13% (a)	04/01/2028	164,052
1,300,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	1,220,954
1,015,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	975,699
530,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	470,370
1,260,000	LFS Topco LLC	5.88% (a)	10/15/2026	1,182,737
1,320,000	LifePoint Health, Inc.	4.38% (a)	02/15/2027	1,278,024
895,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	847,464
1,061,338	Ligado Networks LLC (15.50% PIK)	15.50% (a)	11/01/2023	807,869
1,360,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	1,312,441
2,990,000	Live Nation Entertainment, Inc.	5.63% (a)	03/15/2026	3,049,621
650,000	Live Nation Entertainment, Inc.	6.50% (a)	05/15/2027	692,946
560,000	Logan Merger Sub, Inc.	5.50% (a)	09/01/2027	523,729
1,745,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	1,679,214
1,305,000	Lumen Technologies, Inc.	5.13% (a)	12/15/2026	1,245,335
1,170,000	Lumen Technologies, Inc.	4.00% (a)	02/15/2027	1,091,575
1,235,000	M/I Homes, Inc.	4.95%	02/01/2028	1,166,488
1,030,000	Madison IAQ LLC	4.13% (a)	06/30/2028	950,587
1,010,000	Madison IAQ LLC	5.88% (a)	06/30/2029	907,874
6,465,000	Magellanes, Inc.	3.76% (a)	03/15/2027	6,464,016
560,000	Magic Mergeco, Inc.	7.88% (a)	05/01/2029	480,197
6,129,000	Marathon Petroleum Corporation	5.13%	12/15/2026	6,531,490
8,250,000	Marriott International, Inc.	3.13%	06/15/2026	8,163,779
9,110,000	Marriott International, Inc.	2.75%	10/15/2033	8,057,517
14,980,000	Marvell Technology, Inc.	4.20%	06/22/2023	15,230,471
7,335,000	Massachusetts Mutual Life Insurance Company	3.20% (a)	12/01/2061	6,027,860
1,085,000	Match Group Holdings LLC	5.00% (a)	12/15/2027	1,081,685
590,000	Match Group Holdings LLC	4.63% (a)	06/01/2028	572,583
7,525,000	McDonald's Corporation	4.45%	03/01/2047	8,105,707
1,530,000	McGraw-Hill Education, Inc.	5.75% (a)	08/01/2028	1,462,473
2,050,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	1,933,376
50,000	Metropolitan Edison Company	4.00% (a)	04/15/2025	49,802
1,495,000	MGM Resorts International	6.75%	05/01/2025	1,544,866
755,000	MGM Resorts International	5.75%	06/15/2025	775,049
1,550,000	Michaels Companies, Inc.	5.25% (a)	05/01/2028	1,425,039
795,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	734,493
2,625,000	Minerva Merger Sub, Inc.	6.50% (a)	02/15/2030	2,549,873
600,000	ModivCare Escrow Issuer, Inc.	5.00% (a)	10/01/2029	560,463
810,000	ModivCare, Inc.	5.88% (a)	11/15/2025	818,870
5,255,000	Monongahela Power Company	5.40% (a)	12/15/2043	6,036,663
2,430,000	Morgan Stanley (Secured Overnight Financing Rate + 1.29%)	2.94%	01/21/2033	2,281,598
16,684,000	Morgan Stanley (Secured Overnight Financing Rate + 1.36%)	2.48%	09/16/2036	14,331,892
1,272,000	Moss Creek Resources Holdings, Inc.	7.50% (a)	01/15/2026	1,169,006
2,025,000	Mozart Debt Merger Sub, Inc.	5.25% (a)	10/01/2029	1,885,174
786,000	MPH Acquisition Holdings LLC	5.75% (a)	11/01/2028	711,165
1,250,000	MPLX LP	4.00%	03/15/2028	1,274,010
3,720,000	MPT Operating Partnership LP	5.00%	10/15/2027	3,786,960
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	934,061
1,020,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	1,021,703
820,000	Nabors Industries, Inc.	7.38% (a)	05/15/2027	853,161
1,635,000	Nasdaq, Inc.	3.95%	03/07/2052	1,591,088
845,000	National FINL Partners Corporation	4.88% (a)	08/15/2028	808,593
1,160,000	National FINL Partners Corporation	6.88% (a)	08/15/2028	1,109,273
1,975,000	Nationstar Mortgage Holdings, Inc.	5.75% (a)	11/15/2031	1,887,083
955,000	Navient Corporation	5.00%	03/15/2027	911,361
1,935,000	NCL Corporation Ltd.	3.63% (a)	12/15/2024	1,827,269
1,185,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	1,127,326
1,160,000	NCL Corporation Ltd.	5.88% (a)	02/15/2027	1,144,079
345,000	NESCO Holdings II, Inc.	5.50% (a)	04/15/2029	339,390
8,088,000	NetApp, Inc.	1.88%	06/22/2025	7,743,412
765,000	Netflix, Inc.	5.38% (a)	11/15/2029	829,451
550,000	Netflix, Inc.	4.88% (a)	06/15/2030	587,667
505,000	News Corporation	5.13% (a)	02/15/2032	508,368
3,500,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	3,208,357
1,950,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	1,920,643
1,150,000	NGL Energy Partners LP	7.50%	04/15/2026	1,004,715
3,475,000	NGPL PipeCo LLC	3.25% (a)	07/15/2031	3,249,555
10,425,000	Northrop Grumman Corporation	5.15%	05/01/2040	12,170,715
5,000,000	NRG Energy, Inc.	2.00% (a)	12/02/2025	4,707,582
1,715,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	1,510,992
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,670,642
1,705,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	1,749,816
820,000	Occidental Petroleum Corporation	8.00%	07/15/2025	921,762
1,960,000	Occidental Petroleum Corporation	6.63%	09/01/2030	2,251,550
1,675,000	Occidental Petroleum Corporation	6.13%	01/01/2031	1,886,980
650,000	Occidental Petroleum Corporation	6.45%	09/15/2036	764,790
660,000	Occidental Petroleum Corporation	6.60%	03/15/2046	776,896
1,565,000	Office Properties Income Trust	2.65%	06/15/2026	1,433,227
7,295,000	Office Properties Income Trust	2.40%	02/01/2027	6,499,932
1,885,000	Olympus Water US Holding Corporation	4.25% (a)	10/01/2028	1,715,727
1,100,000	Olympus Water US Holding Corporation	6.25% (a)	10/01/2029	975,612
850,000	OneMain Finance Corporation	6.88%	03/15/2025	894,710
280,000	OneMain Finance Corporation	7.13%	03/15/2026	299,606
390,000	OneMain Finance Corporation	6.63%	01/15/2028	409,196
825,000	OneMain Finance Corporation	5.38%	11/15/2029	802,940
4,255,000	ONEOK, Inc.	3.40%	09/01/2029	4,096,493
1,485,000	Option Care Health, Inc.	4.38% (a)	10/31/2029	1,394,912
12,265,000	Oracle Corporation	3.85%	04/01/2060	10,100,092
2,470,000	Organon & Company	5.13% (a)	04/30/2031	2,386,885
136,000	Ortho Clinical Diagnostics, Inc.	7.38% (a)	06/01/2025	140,286
1,116,000	Ortho-Clinical Diagnostics, Inc.	7.25% (a)	02/01/2028	1,150,903
1,800,000	Owens & Minor, Inc.	6.63% (a)	04/01/2030	1,854,792
6,930,000	Owens Corning	4.40%	01/30/2048	6,917,626
8,875,000	Owl Rock Capital Corporation	2.63%	01/15/2027	7,968,202
11,390,000	Pacific Gas and Electric Company	1.37%	03/10/2023	11,195,171
9,268,000	Pacific Gas and Electric Company	2.50%	02/01/2031	8,007,439
6,647,000	Packaging Corporation of America	3.40%	12/15/2027	6,623,897
1,301,000	Panther BF Aggregator LP	6.25% (a)	05/15/2026	1,340,433
745,000	Panther BF Aggregator LP	8.50% (a)	05/15/2027	773,943
2,043,000	Par Petroleum Finance Corporation	7.75% (a)	12/15/2025	2,024,817
875,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	822,045
7,348,000	Patterson-UTI Energy, Inc.	3.95%	02/01/2028	6,879,752
565,000	PBF Holding Company LLC	6.00%	02/15/2028	455,116
905,000	PECF USS Intermediate Holding III Corporation	8.00% (a)	11/15/2029	875,090
2,085,000	Penn National Gaming, Inc.	5.63% (a)	01/15/2027	2,070,124
940,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	842,522
1,385,000	PennyMac Financial Services, Inc.	5.38% (a)	10/15/2025	1,373,359
1,575,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	1,354,524
7,160,000	Penske Truck Leasing Company	4.20% (a)	04/01/2027	7,349,718
1,450,000	Performance Food Group, Inc.	5.50% (a)	10/15/2027	1,444,802
1,175,000	Performance Food Group, Inc.	4.25% (a)	08/01/2029	1,072,188
1,975,000	PetSmart, Inc.	4.75% (a)	02/15/2028	1,911,267
1,545,000	PetSmart, Inc.	7.75% (a)	02/15/2029	1,597,097
613,000	PIC AU Holdings LLC	10.00% (a)	12/31/2024	629,842
2,570,000	Pike Corporation	5.50% (a)	09/01/2028	2,426,671
5,602,000	Pioneer Natural Resources Corporation	1.90%	08/15/2030	4,972,510
430,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	414,404
1,785,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	1,610,249
1,535,000	Premier Entertainment Sub LLC	5.63% (a)	09/01/2029	1,322,372
1,510,000	Premier Entertainment Sub LLC	5.88% (a)	09/01/2031	1,291,918
1,720,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	1,685,978
7,005,000	Prudential Financial, Inc.	3.91%	12/07/2047	7,011,784
950,000	Radiate Finance, Inc.	4.50% (a)	09/15/2026	918,275
355,000	Radiate Finance, Inc.	6.50% (a)	09/15/2028	336,363
1,520,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	1,523,017
940,000	Rattler Midstream LP	5.63% (a)	07/15/2025	955,331
8,750,000	Raytheon Technologies Corporation	3.03%	03/15/2052	7,688,976
490,000	Real Hero Merger Sub 2, Inc.	6.25% (a)	02/01/2029	447,424
915,000	Realogy Group LLC	5.75% (a)	01/15/2029	864,163
2,385,000	Realogy Group LLC	5.25% (a)	04/15/2030	2,197,181
975,000	Rent-A-Center, Inc.	6.38% (a)	02/15/2029	893,407
650,000	Roller Bearing Company of America, Inc.	4.38% (a)	10/15/2029	606,938
9,110,000	Royalty Pharma PLC	3.30%	09/02/2040	7,779,250
2,600,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	2,543,424
1,405,000	Ryan Specialty Group LLC	4.38% (a)	02/01/2030	1,329,481
7,038,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	7,451,031
1,595,000	Sabra Health Care LP	3.20%	12/01/2031	1,426,065
655,000	Sabre Global, Inc.	9.25% (a)	04/15/2025	727,247
3,060,000	Santander Holdings USA, Inc. (Secured Overnight Financing Rate + 1.25%)	2.49%	01/06/2028	2,859,562
1,665,000	Schweitzer-Mauduit International, Inc.	6.88% (a)	10/01/2026	1,575,423
590,000	Science Applications International Corporation	4.88% (a)	04/01/2028	582,560

1,535,000	Scientific Games Holdings LP	6.63% (a)	03/01/2030	1,515,045
735,000	Scientific Games International, Inc.	8.25% (a)	03/15/2026	765,319
1,450,000	Scotts Miracle-Gro Company	4.50%	10/15/2029	1,361,731
1,145,000	Scripps Escrow, Inc.	5.88% (a)	07/15/2027	1,147,519
1,900,000	SEG Holding LLC	5.63% (a)	10/15/2028	1,902,090
2,895,000	Select Medical Corporation	6.25% (a)	08/15/2026	3,000,291
3,760,000	Sherwin-Williams Company	2.90%	03/15/2052	3,090,644
1,100,000	Sirius XM Radio, Inc.	3.50% (a)	07/01/2029	1,118,480
690,000	Sirius XM Radio, Inc.	4.13% (a)	07/01/2030	647,013
2,520,000	Six Flags Entertainment Corporation	4.88% (a)	07/31/2024	2,523,024
12,973,000	Smithfield Foods, Inc.	4.25% (a)	02/01/2027	13,135,427
1,314,000	Smithfield Foods, Inc.	3.00% (a)	10/15/2030	1,194,424
1,640,000	Sonic Automotive, Inc.	4.63% (a)	11/15/2029	1,478,058
6,150,000	Southern Company (5 Year CMT Rate + 2.92%)	3.75%	09/15/2051	5,685,983
7,847,000	Southwest Airlines Company	4.75%	05/04/2023	8,015,143
4,080,000	Southwestern Electric Power Company	3.25%	11/01/2051	3,522,385
1,215,000	Southwestern Energy Company	5.38%	02/01/2029	1,231,852
1,350,000	Southwestern Energy Company	4.75%	02/01/2032	1,350,196
1,230,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	1,159,472
3,965,000	Sprint Capital Corporation	6.88%	11/15/2028	4,601,422
975,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	933,294
1,490,000	SRS Distribution, Inc.	6.13% (a)	07/01/2029	1,376,335
760,000	Staples, Inc.	7.50% (a)	04/15/2026	738,872
480,000	Staples, Inc.	10.75% (a)	04/15/2027	427,697
950,000	Station Casinos LLC	4.63% (a)	12/01/2031	870,699
1,880,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	1,765,038
1,550,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	1,463,200
1,010,000	Sunoco LP	6.00%	04/15/2027	1,030,740
475,000	Sunoco LP	4.50%	05/15/2029	448,733
1,855,000	SWF Escrow Issuer Corporation	6.50% (a)	10/01/2029	1,606,857
15,175,000	Synchrony Financial	3.95%	12/01/2027	15,056,690
13,450,000	Sysco Corporation	3.30%	02/15/2050	11,790,458
1,930,000	Tenet Healthcare Corporation	6.25% (a)	02/01/2027	1,983,461
2,200,000	Tenet Healthcare Corporation	6.13% (a)	10/01/2028	2,238,181
2,005,000	Tenet Healthcare Corporation	4.25% (a)	06/01/2029	1,924,920
1,215,000	Tenneco, Inc.	5.13% (a)	04/15/2029	1,209,192
520,000	Terrier Media Buyer, Inc.	8.88% (a)	12/15/2027	529,734
4,625,000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	5,527,570
17,070,000	Thermo Fisher Scientific, Inc.	1.22%	10/18/2024	16,429,447
7,520,000	T-Mobile USA, Inc.	2.25%	02/15/2026	7,094,368
505,000	T-Mobile USA, Inc.	3.38% (a)	04/15/2029	481,013
640,000	T-Mobile USA, Inc.	3.38%	04/15/2029	609,600
555,000	T-Mobile USA, Inc.	2.88%	02/15/2031	500,888
7,485,000	T-Mobile USA, Inc.	3.40% (a)	10/15/2052	6,392,717
655,000	TMS International Corporation	6.25% (a)	04/15/2029	623,501
460,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	474,545
340,000	TransDigm, Inc.	8.00% (a)	12/15/2025	355,949
2,205,000	TransDigm, Inc.	6.25% (a)	03/15/2026	2,266,453
1,720,000	TransDigm, Inc.	5.50%	11/15/2027	1,709,241
1,987,500	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	1,970,795
1,070,000	Transocean Proteus Ltd.	6.25% (a)	12/01/2024	1,063,425
475,000	Transocean, Inc.	11.50% (a)	01/30/2027	491,171
1,320,000	Trident TPI Holdings, Inc.	6.63% (a)	11/01/2025	1,303,790
4,426,000	Triton Container International Ltd	3.25%	03/15/2032	4,085,928
3,335,000	Triton Container International Ltd.	1.15% (a)	06/07/2024	3,166,043
2,155,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	1,841,792
495,000	Triumph Group, Inc.	6.25% (a)	09/15/2024	493,322
992,000	Triumph Group, Inc.	7.75%	08/15/2025	1,000,402
310,000	Tronox, Inc.	4.63% (a)	03/15/2029	290,611
1,180,000	Uber Technologies, Inc.	4.50% (a)	08/15/2029	1,108,463
440,000	United Airlines, Inc.	4.38% (a)	04/15/2026	433,400
2,545,000	United Airlines, Inc.	4.63% (a)	04/15/2029	2,423,413
1,365,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	1,400,736
950,000	Uniti Group LP	6.50% (a)	02/15/2029	886,977
1,000,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	953,200
1,020,000	US Foods, Inc.	4.75% (a)	02/15/2029	974,166
985,000	US Foods, Inc.	4.63% (a)	06/01/2030	913,056
3,040,000	USA Compression Partners LP	6.88%	09/01/2027	3,056,370
2,780,000	Valero Energy Corporation	4.00%	06/01/2052	2,620,102
1,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	984,753
2,420,000	Verizon Communications, Inc.	3.88%	03/01/2052	2,439,006
5,265,000	Viatris, Inc.	1.65%	06/22/2025	4,905,276
2,570,000	Victoria's Secret Company	4.63% (a)	07/15/2029	2,317,819
440,000	Viking Cruises Ltd.	13.00% (a)	05/15/2025	488,727
3,150,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	2,877,242
1,215,000	Viper Energy Partners LP	5.38% (a)	11/01/2027	1,239,215
475,000	Virtusa Corporation	7.13% (a)	12/15/2028	442,702
1,320,000	Vizient, Inc.	6.25% (a)	05/15/2027	1,361,151
8,148,000	VMware, Inc.	2.20%	08/15/2031	7,186,504
4,235,000	Vontier Corporation	2.40%	04/01/2028	3,732,814
3,505,000	Vornado Realty LP	2.15%	06/01/2026	3,280,812
1,660,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	1,666,864
1,230,000	Waste Pro, Inc.	5.50% (a)	02/15/2026	1,163,808
704,000	Weatherford International Ltd.	11.00% (a)	12/01/2024	729,562
755,000	Weatherford International Ltd.	6.50% (a)	09/15/2028	781,425
620,000	Weatherford International Ltd.	8.63% (a)	04/30/2030	630,239
7,495,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	3.20%	06/17/2027	7,403,384
7,720,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.43%)	2.88%	10/30/2030	7,345,839
1,400,000	Western Midstream Operating LP	4.55%	02/01/2030	1,395,583
2,390,000	Western Union Company	1.35%	03/15/2026	2,205,899
15,170,000	Western Union Company	2.75%	03/15/2031	13,822,495
740,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	649,853
4,525,000	Williams Companies, Inc.	3.50%	10/15/2051	3,976,718
13,647,000	Willis North America, Inc.	4.50%	09/15/2028	14,049,987
3,465,000	Workday, Inc.	3.70%	04/01/2029	3,475,860
1,950,000	WR Grace Holdings LLC	5.63% (a)	08/15/2029	1,828,320
14,567,000	WRKCo, Inc.	3.75%	03/15/2025	14,731,014
1,215,000	Wyndham Hotels & Resorts	4.38% (a)	08/15/2028	1,170,841
845,000	XHR LP	6.38% (a)	08/15/2025	871,947
1,270,000	XHR LP	4.88% (a)	06/01/2029	1,235,253
610,000	Yum! Brands, Inc.	7.75% (a)	04/01/2025	633,638
1,245,000	Yum! Brands, Inc.	4.75% (a)	01/15/2030	1,223,213
775,000	Zayo Group Holdings, Inc.	4.00% (a)	03/01/2027	714,566
360,000	Zayo Group Holdings, Inc.	6.13% (a)	03/01/2028	322,911
Total US Corporate Bonds (Cost $1,693,082,067)				1,614,796,760

US Government and Agency Mortgage Backed Obligations - 14.4%

325,020	Federal Home Loan Mortgage Corporation, Pool G01840	5.00%	07/01/2035	352,224
168,493	Federal Home Loan Mortgage Corporation, Pool G04817	5.00%	09/01/2038	182,522
6,320,898	Federal Home Loan Mortgage Corporation, Pool G08537	3.00%	07/01/2043	6,315,419
3,479,939	Federal Home Loan Mortgage Corporation, Pool G08622	3.00%	01/01/2045	3,463,061
3,342,801	Federal Home Loan Mortgage Corporation, Pool G08686	3.00%	01/01/2046	3,326,568
12,410,566	Federal Home Loan Mortgage Corporation, Pool G08701	3.00%	04/01/2046	12,350,341
807,409	Federal Home Loan Mortgage Corporation, Pool G08737	3.00%	12/01/2046	802,323
8,127,687	Federal Home Loan Mortgage Corporation, Pool G61645	4.00%	10/01/2048	8,321,308
1,200,707	Federal Home Loan Mortgage Corporation, Pool N70081	5.50%	07/01/2038	1,255,092
5,471,173	Federal Home Loan Mortgage Corporation, Pool Q53789	3.50%	06/01/2045	5,578,345
18,205,714	Federal Home Loan Mortgage Corporation, Pool SD0035	3.00%	04/01/2047	18,167,092
9,431,474	Federal Home Loan Mortgage Corporation, Pool SD8699	2.00%	11/01/2050	8,808,992
70,536,323	Federal Home Loan Mortgage Corporation, Pool SD7538	2.00%	04/01/2051	65,777,263
49,599,357	Federal Home Loan Mortgage Corporation, Pool SD8172	2.00%	10/01/2051	46,114,223
12,711,036	Federal Home Loan Mortgage Corporation, Pool SD8174	3.00%	10/01/2051	12,452,866
1,057,694	Federal Home Loan Mortgage Corporation, Pool T60854	3.50%	09/01/2042	1,052,322
146,786	Federal Home Loan Mortgage Corporation, Pool U60299	4.00%	11/01/2040	151,646
5,030,453	Federal Home Loan Mortgage Corporation, Pool V83144	4.00%	04/01/2047	5,218,795
13,032,278	Federal Home Loan Mortgage Corporation, Pool ZT1827	3.00%	07/01/2047	12,945,599
36,670	Federal Home Loan Mortgage Corporation, Series 2692-SC (-2 x 1 Month LIBOR USD + 13.29%, 13.29% Cap)	12.49% (h)	07/15/2033	41,949
996,790	Federal Home Loan Mortgage Corporation, Series 2722-PS (-1 x 1 Month LIBOR USD + 9.89%, 9.89% Cap)	9.45% (h)	12/15/2033	1,114,566
47,402	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	50,364
102,713	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.10% (g)(h)	07/15/2035	13,946
49,836	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	6.33% (g)(h)	10/15/2035	5,166
162,775	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	173,954
13,001	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	13,213
178,977	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	190,777
53,731	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	5.68% (g)(h)	02/15/2037	5,575
103,592	Federal Home Loan Mortgage Corporation, Series 3382-SB (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.60% (g)(h)	11/15/2037	13,141
156,845	Federal Home Loan Mortgage Corporation, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	5.99% (g)(h)	11/15/2037	16,689
131,297	Federal Home Loan Mortgage Corporation, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	5.78% (g)(h)	02/15/2038	13,914
21,258	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.25% (g)(h)	03/15/2038	2,203
21,258	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.25% (g)(h)	03/15/2038	2,140
73,541	Federal Home Loan Mortgage Corporation, Series 3524-LB	3.35% (b)(g)(j)	06/15/2038	72,676
51,462	Federal Home Loan Mortgage Corporation, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.55% (g)(h)	08/15/2039	4,480
124,152	Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.60% (g)(h)	10/15/2049	15,475
128,208	Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	5.95% (g)(h)	03/15/2032	13,899
542,648	Federal Home Loan Mortgage Corporation, Series 3626-AZ	5.50%	08/15/2036	584,597
181,107	Federal Home Loan Mortgage Corporation, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	5.37% (g)(h)	05/15/2040	25,665

140,174	Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50%	08/15/2036	151,279
1,359,188	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50% (i)	12/15/2040	1,463,970
739,104	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	747,913
187,596	Federal Home Loan Mortgage Corporation, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	8.71% (h)	01/15/2041	190,368
101,340	Federal Home Loan Mortgage Corporation, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap)	9.07% (h)	01/15/2041	99,165
545,542	Federal Home Loan Mortgage Corporation, Series 3806-CZ	5.50%	07/15/2034	588,272
478,100	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	02/15/2031	480,746
556,855	Federal Home Loan Mortgage Corporation, Series 3818-CZ	4.50%	03/15/2041	590,120
551,574	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	595,665
1,576,319	Federal Home Loan Mortgage Corporation, Series 3824-EY	3.50%	03/15/2031	1,594,173
251,282	Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	12.01% (h)	02/15/2041	275,822
918,090	Federal Home Loan Mortgage Corporation, Series 3863-ZA	5.50%	08/15/2034	984,290
2,626,168	Federal Home Loan Mortgage Corporation, Series 3889-VZ	4.00%	07/15/2041	2,655,764
2,532,593	Federal Home Loan Mortgage Corporation, Series 3910-GZ	5.00%	08/15/2041	2,709,848
25,787,749	Federal Home Loan Mortgage Corporation, Series 3967-ZP	4.00% (i)	09/15/2041	26,951,731
799,230	Federal Home Loan Mortgage Corporation, Series 3972-AZ	3.50%	12/15/2041	775,208
7,339,305	Federal Home Loan Mortgage Corporation, Series 4096-DZ	3.50%	08/15/2042	7,190,425
7,950,846	Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.00%	02/15/2043	7,723,984
2,739,791	Federal Home Loan Mortgage Corporation, Series 4291-MS (-1 x 1 Month LIBOR USD + 5.90%, 5.90% Cap)	5.50% (g)(h)	01/15/2054	456,154
20,826,735	Federal Home Loan Mortgage Corporation, Series 4341-AZ	3.00% (i)	05/15/2044	20,247,877
292,773	Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	293,178
9,527,946	Federal Home Loan Mortgage Corporation, Series 4413-AZ	3.50%	11/15/2044	9,281,147
3,592,293	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	3,577,013
13,740,279	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	13,446,695
4,111,147	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	4,000,786
18,107,350	Federal Home Loan Mortgage Corporation, Series 4542-AC	2.70%	01/15/2045	17,860,234
9,272,694	Federal Home Loan Mortgage Corporation, Series 5148-BZ	2.50% (i)	10/25/2051	7,694,672
13,592,326	Federal Home Loan Mortgage Corporation, Series 5195-ZN	2.50% (i)	02/25/2052	11,449,981
207,979	Federal Home Loan Mortgage Corporation, Series R003-ZA	5.50%	10/15/2035	224,665
63,380	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	68,546
52,501	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	56,793
433,668	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	468,909
213,150	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	230,497
300,283	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	324,729
64,341	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	67,647
369,620	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	393,663
323,881	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	333,399
30,419	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	31,049
7,105	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	7,368
585,735	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	602,818
7,244,784	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	7,204,801
6,360,108	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	6,470,634
241,471	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	250,469
163,770	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	169,875
4,742	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	4,892
2,707,232	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	2,691,680
1,276,120	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	1,241,224
4,986,807	Federal National Mortgage Association, Pool AL9238	3.00%	10/01/2041	4,954,768
1,509,556	Federal National Mortgage Association, Pool AL9445	3.00%	07/01/2031	1,522,159
9,069,542	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	8,868,158
4,085,992	Federal National Mortgage Association, Pool AS7724	2.50%	08/01/2046	3,931,134
12,933,289	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	12,833,247
9,759,643	Federal National Mortgage Association, Pool BD8013	2.50%	09/01/2046	9,391,420
17,450,500	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	18,043,506
39,950,000	Federal National Mortgage Association, Pool BL4421	2.14%	10/01/2029	38,233,643
25,972,000	Federal National Mortgage Association, Pool BL4424	2.14%	10/01/2029	24,856,174
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	27,473,671
32,930,000	Federal National Mortgage Association, Pool BL4592	2.28%	11/01/2029	31,698,928
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	17,378,630
4,900,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	4,134,524
2,333,477	Federal National Mortgage Association, Pool BM4094	3.00%	03/01/2043	2,332,038
14,353,261	Federal National Mortgage Association, Pool BM6089	3.50%	12/01/2044	14,673,009
7,932,405	Federal National Mortgage Association, Pool BN7712	2.50%	08/01/2034	7,864,929
60,924,204	Federal National Mortgage Association, Pool BT9380	2.00%	11/01/2051	56,756,281
8,663,887	Federal National Mortgage Association, Pool CA3903	3.00%	07/01/2034	8,758,339
45,820,694	Federal National Mortgage Association, Pool CB1805	2.50%	10/01/2051	43,994,905
12,618,046	Federal National Mortgage Association, Pool FM1000	3.00%	04/01/2047	12,504,002
37,273,621	Federal National Mortgage Association, Pool FM2310	3.00%	01/01/2048	36,914,432
13,062,991	Federal National Mortgage Association, Pool FM4052	2.50%	09/01/2050	12,537,267
19,653,690	Federal National Mortgage Association, Pool FM4575	2.50%	10/01/2050	18,863,844
12,242,458	Federal National Mortgage Association, Pool FM6061	2.00%	02/01/2051	11,406,326
10,188,184	Federal National Mortgage Association, Pool FM6992	2.50%	03/01/2051	9,780,855
36,958,901	Federal National Mortgage Association, Pool FM8214	4.00%	10/01/2049	37,862,209
8,366,631	Federal National Mortgage Association, Pool FM8664	3.00%	10/01/2046	8,305,639
30,571,684	Federal National Mortgage Association, Pool FM8972	4.00%	06/01/2049	31,438,467
17,718,719	Federal National Mortgage Association, Pool FM9492	2.50%	11/01/2051	17,012,715
6,403,838	Federal National Mortgage Association, Pool FM9846	2.50%	12/01/2051	6,120,194
43,287,461	Federal National Mortgage Association, Pool FS0174	2.50%	01/01/2052	41,370,135
2,407,495	Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	2,387,660
4,567,563	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	4,442,584
1,854,759	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	1,802,419
12,115,940	Federal National Mortgage Association, Pool MA2806	3.00%	11/01/2046	12,022,683
30,247,308	Federal National Mortgage Association, Pool MA4237	2.00%	01/01/2051	28,186,298
77,963,184	Federal National Mortgage Association, Pool MA4326	2.50%	05/01/2051	74,525,726
166,413	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	178,418
1,105,720	Federal National Mortgage Association, Series 2005-20-QH	5.00%	03/25/2035	1,174,068
207,824	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.12% (g)(h)	10/25/2036	31,991
86,112	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.29% (g)(h)	07/25/2036	9,136
65,182	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.79% (g)(h)	05/25/2037	7,013
812,673	Federal National Mortgage Association, Series 2007-30-FS (-5 x 1 Month LIBOR USD + 29.83%, 29.83% Cap)	27.71% (h)	04/25/2037	1,082,169
315,994	Federal National Mortgage Association, Series 2007-30-OJ (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	5.98% (g)(h)	04/25/2037	45,636
49,336	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	51,200
19,606	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (g)(h)	07/25/2038	1,491
210,896	Federal National Mortgage Association, Series 2009-111-EZ	5.00%	01/25/2040	224,463
5,948	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.79% (g)(h)	01/25/2040	907
34,875	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	36,270
29,783	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.49% (g)(h)	07/25/2039	3,806
75,982	Federal National Mortgage Association, Series 2009-62-PS (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.64% (g)(h)	08/25/2039	6,456
536,042	Federal National Mortgage Association, Series 2009-77-ZA	4.50%	10/25/2039	557,877
129,721	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	134,352
39,060	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	38,574
170,369	Federal National Mortgage Association, Series 2010-112-ZA	4.00%	10/25/2040	166,879
93,399	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.04% (g)(h)	10/25/2040	8,735
29,336	Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.31% (h)	12/25/2040	32,553
22,468	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.54% (g)(h)	04/25/2040	1,322
17,286	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	4.47% (g)(h)	04/25/2040	1,696
88,021	Federal National Mortgage Association, Series 2010-35-SP (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	5.89% (g)(h)	04/25/2050	12,805
6,849	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	5.99% (g)(h)	04/25/2040	581
717,863	Federal National Mortgage Association, Series 2010-37-MY	4.50%	04/25/2040	714,127
131,730	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.54% (g)(h)	01/25/2040	13,866
246,266	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	262,986
103,323	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	109,998
129,785	Federal National Mortgage Association, Series 2010-7-PE	5.00%	02/25/2040	132,866
45,299	Federal National Mortgage Association, Series 2010-90-GS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (g)(h)	08/25/2040	4,241
32,655	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	23.85% (h)	09/25/2040	46,032
1,533,563	Federal National Mortgage Association, Series 2011-141-PZ	4.00%	01/25/2042	1,583,321
409,764	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	412,302
440,059	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	441,034
564,532	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	586,597
28,018,518	Federal National Mortgage Association, Series 2013-45-LZ	3.00% (i)	05/25/2043	27,718,767
17,865,516	Federal National Mortgage Association, Series 2013-6-ZB	3.00%	02/25/2043	17,013,402
28,827,182	Federal National Mortgage Association, Series 2014-70-VZ	3.00% (i)	11/25/2044	28,242,342
5,555,450	Federal National Mortgage Association, Series 2017-46-ZL	3.50% (i)	06/25/2057	5,694,359
1,158,589	Federal National Mortgage Association, Series 2017-86-MA	3.00%	04/25/2046	1,143,703
11,933,165	Federal National Mortgage Association, Series 2018-21-IO	3.00% (g)	04/25/2048	1,608,716
18,774,837	Federal National Mortgage Association, Series 2018-21-PO	0.00% (j)	04/25/2048	16,300,349
9,498,027	Federal National Mortgage Association, Series 2018-35-IO	3.00% (g)	05/25/2048	1,383,448
36,436,861	Federal National Mortgage Association, Series 2018-35-PO	0.00% (j)	05/25/2048	30,331,169
32,103,276	Federal National Mortgage Association, Series 2020-49-ZD	2.00% (i)	07/25/2050	26,796,925
8,257,369	Federal National Mortgage Association, Series 2020-63-DZ	2.00% (i)	09/25/2050	6,851,997
19,113,371	Federal National Mortgage Association, Series 2021-48-NS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 3.65% Cap)	3.55% (g)(h)	08/25/2051	1,615,781
9,194,312	Federal National Mortgage Association, Series 2022-12-MZ	3.00% (i)	03/25/2052	8,263,527
65,577,689	Federal National Mortgage Association, Series 2022-3-ZW	2.00% (i)	02/25/2052	52,022,040
30,372,485	Federal National Mortgage Association, Series 379-C1	1.50% (g)	01/25/2051	2,964,023
123,179	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	4.99% (g)(h)	11/25/2039	14,912
8,141,067	Federal Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% (b)	11/25/2057	8,079,187
16,304,663	Federal Seasoned Credit Risk Transfer Trust, Series 2019-4-M5SD	4.00%	02/25/2059	16,611,507
47,911,547	Government National Mortgage Association, Pool 785662	2.50%	10/20/2051	46,463,430
31,781,261	Government National Mortgage Association, Pool 785713	2.50%	10/20/2051	30,820,722
14,754,504	Government National Mortgage Association, Pool 785764	2.50%	11/20/2051	14,308,564
113,800	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	6.65% (g)(h)	08/20/2033	11,319
59,057	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.60% (g)(h)	09/20/2038	4,391
767,306	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	790,706
835,256	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	858,843
809,116	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	832,992
1,043,100	Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	1,112,122

2,675,908	Government National Mortgage Association, Series 2010-113-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.60% (g)(h)		09/20/2040	417,767
111,038	Government National Mortgage Association, Series 2010-25-ZB	4.50%		02/16/2040	115,229
1,418,482	Government National Mortgage Association, Series 2011-45-GZ	4.50%		03/20/2041	1,426,283
4,569,958	Government National Mortgage Association, Series 2011-71-ZA	4.50%		02/20/2041	4,724,398
3,390,153	Government National Mortgage Association, Series 2013-117-MS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	5.70% (g)(h)		02/20/2043	296,506
2,452,413	Government National Mortgage Association, Series 2013-122-SB (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.67% (g)(h)		08/16/2043	348,375
9,811,207	Government National Mortgage Association, Series 2013-169-SE (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.62% (g)(h)		11/16/2043	1,469,043
3,558,274	Government National Mortgage Association, Series 2014-102-TS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.15% (g)(h)		07/20/2044	475,896
3,026,072	Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	5.75% (g)(h)		08/20/2044	481,238
2,647,813	Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	5.75% (g)(h)		08/20/2044	421,083
39,418,851	Government National Mortgage Association, Series 2020-115-IG	2.50% (g)		08/20/2050	5,450,275
33,835,494	Government National Mortgage Association, Series 2020-175-GI	2.00% (g)		11/20/2050	3,631,540
19,736,430	Government National Mortgage Association, Series 2020-61-IA	3.00% (g)		05/20/2050	2,952,430
9,242,741	Government National Mortgage Association, Series 2021-103-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	3.20% (g)(h)		04/20/2051	654,240
14,979,065	Government National Mortgage Association, Series 2021-117-ID	3.50% (g)		06/20/2051	1,700,453
47,149,286	Government National Mortgage Association, Series 2021-136-EI	3.00% (g)		08/20/2051	7,276,031
10,402,061	Government National Mortgage Association, Series 2021-137-IQ	3.00% (g)		08/20/2051	1,515,665
37,517,481	Government National Mortgage Association, Series 2021-140-IH	2.50% (g)		08/20/2051	5,442,803
31,458,212	Government National Mortgage Association, Series 2021-155-UI	4.50% (g)		09/20/2051	5,250,904
46,068,959	Government National Mortgage Association, Series 2021-164-IO	0.97% (b)(g)		10/16/2063	3,725,012
53,712,694	Government National Mortgage Association, Series 2021-176-SD (-1 x Secured Overnight Financing Rate 30 Day Average + 2.70%, 2.70% Cap)	2.65% (g)(h)		09/20/2051	1,808,984
20,930,395	Government National Mortgage Association, Series 2021-214-IG	2.50% (g)		12/20/2051	3,156,373
45,896,156	Government National Mortgage Association, Series 2021-218-IO	0.96% (b)(g)		10/16/2061	3,894,348
Total US Government and Agency Mortgage Backed Obligations (Cost $1,567,709,269)					1,497,715,533
US Government and Agency Obligations - 21.9%					
5,050,000	United States Treasury Notes	0.13%		01/31/2023	4,990,435
155,000,000	United States Treasury Notes	0.13%		03/31/2023	152,591,722
170,600,000	United States Treasury Notes	0.13%		04/30/2023	167,596,812
70,000,000	United States Treasury Notes	0.13%		07/31/2023	68,251,367
216,700,000	United States Treasury Notes	2.25%		03/31/2024	216,416,429
17,550,000	United States Treasury Notes	1.50%		02/15/2025	17,060,520
230,300,000	United States Treasury Notes	1.75%		03/15/2025	225,442,109
125,800,000	United States Treasury Notes	0.38%		11/30/2025	116,328,144
265,750,000	United States Treasury Notes	2.50%		03/31/2027	266,352,088
59,900,000	United States Treasury Notes	1.25%		03/31/2028	55,883,658
215,950,000	United States Treasury Notes	2.38%		03/31/2029	215,342,641
109,250,000	United States Treasury Notes	1.88%		02/15/2032	104,931,211
98,300,000	United States Treasury Notes	2.25%		05/15/2041	92,878,141
137,500,000	United States Treasury Notes	2.38%		02/15/2042	132,666,016
358,000,000	United States Treasury Notes	1.25%		05/15/2050	267,465,158
175,220,000	United States Treasury Notes	2.25%		02/15/2052	168,101,687
Total US Government and Agency Obligations (Cost $2,330,544,659)					2,272,298,138
Affiliated Mutual Funds - 6.7%					
22,514,170	DoubleLine Global Bond Fund (Class I)				208,481,214
45,674,545	DoubleLine Infrastructure Income Fund (Class I)				441,672,848
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)				44,200,000
Total Affiliated Mutual Funds (Cost $731,870,245)					694,354,062
Common Stocks - 0.1%					
15,497	CWT Travel Holdings, Inc. (c) (k)				461,036
72,582	Foresight Equity (c) (k)				1,519,134
135,690	Frontera Energy Corporation (k)				1,567,559
620	Frontera Holdings LLC Equity (c) (k)				1,162
11,471	Gulfport Energy Corporation (k)				1,030,325
14,821	Intelsat Emergence SA (c) (k)				444,630
39,969	McDermott International Ltd. (k)				26,380
Total Common Stocks (Cost $15,413,424)					5,050,226
Rights - 0.0%					
1,552	Intelsat Jackson Holdings Ltd. - Series A (c) (k)	0.00%			–
1,552	Intelsat Jackson Holdings Ltd. - Series B (c) (k)	0.00%			–
Total Rights (Cost $0)					–
Warrants - 0.0%					
31,063	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (c) (k)				11,426
995,158	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (c) (k)				–
Total Warrants (Cost $0)					11,426
Repurchase Agreements - 0.0%					
85,414	Credit Suisse Freedom Mortgage (Collateralized by Residential Mortgage Backed Obligations, Market Value $433,441)	2.65% (c)		02/22/2023	85,372
Total Repurchase Agreements (Cost $85,414)			3/31/2022		85,372
			328		
Short Term Investments - 4.0%					
134,259,829	First American Government Obligations Fund - Class U	0.20% (l)			134,259,829
134,259,830	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.25% (l)			134,259,830
134,259,830	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.23% (l)			134,259,830
10,000,000	United States Treasury Bills	0.00%		06/30/2022	9,987,343
Total Short Term Investments (Cost $412,766,939)					412,766,832
Total Investments - 99.8% (Cost $10,881,918,992)					10,357,135,739
Other Assets in Excess of Liabilities - 0.2%					22,568,246
NET ASSETS - 100.0%					**$ 10,379,703,985**

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	21.9%
US Corporate Bonds	15.6%
US Government and Agency Mortgage Backed Obligations	14.4%
Non-Agency Residential Collateralized Mortgage Obligations	9.5%
Non-Agency Commercial Mortgage Backed Obligations	7.1%
Affiliated Mutual Funds	6.7%
Foreign Corporate Bonds	6.3%
Bank Loans	4.7%
Asset Backed Obligations	4.2%
Short Term Investments	4.0%
Collateralized Loan Obligations	3.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.6%
Municipal Bonds	0.1%
Common Stocks	0.1%
Repurchase Agreements	0.0% (p)
Warrants	0.0% (p)
Rights	0.0% (p)
Other Assets and Liabilities	0.2%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	21.9%
US Government and Agency Mortgage Backed Obligations	14.4%
Non-Agency Residential Collateralized Mortgage Obligations	9.5%
Non-Agency Commercial Mortgage Backed Obligations	7.1%
Affiliated Mutual Funds	6.7%
Asset Backed Obligations	4.2%
Banking	4.1%
Short Term Investments	4.0%
Collateralized Loan Obligations	3.6%
Energy	2.5%
Healthcare	1.6%
Utilities	1.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.5%
Finance	1.4%
Technology	1.4%
Telecommunications	1.3%
Automotive	0.9%
Media	0.9%
Insurance	0.9%
Transportation	0.8%
Electronics/Electric	0.8%
Retailers (other than Food/Drug)	0.8%
Food Products	0.7%
Aerospace & Defense	0.7%
Business Equipment and Services	0.7%
Real Estate	0.6%
Pharmaceuticals	0.5%
Chemicals/Plastics	0.5%
Hotels/Motels/Inns and Casinos	0.5%
Mining	0.4%
Diversified Manufacturing	0.4%

Leisure	0.4%
Commercial Services	0.3%
Industrial Equipment	0.3%
Pulp & Paper	0.2%
Construction	0.2%
Food Service	0.2%
Containers and Glass Products	0.2%
Beverage and Tobacco	0.2%
Building and Development (including Steel/Metals)	0.2%
Financial Intermediaries	0.2%
Consumer Products	0.1%
Environmental Control	0.2%
Chemical Products	0.1%
Municipal Bonds	0.1%
Food/Drug Retailers	0.0% (p)
Cosmetics/Toiletries	0.0% (p)
Repurchase Agreements	0.0% (p)
Other Assets and Liabilities	0.2%
	100.0%

(a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.

(b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
(c) Value determined using significant unobservable inputs.
(d) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
(e) Perpetual maturity. The date disclosed is the next call date of the security.
(f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
(g) Interest only security
(h) 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) 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) Principal only security
(k) Non-income producing security
(l) Seven-day yield as of period end
(m) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
(n) 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.

(o) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
(p) Represents less than 0.05% of net assets

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

Securities Accounted for as Secured Borrowings

	Remaining Contractual Maturity of the Agreements				
	Overnight and Continuous	Up to 30 days	31-90 days	Greater than 90 days	Total
Repurchase Agreements					
Residential Mortgage Backed Obligations	$ -	$ -	$ -	$ 433,441	$ 433,441
Total Borrowings	$ -	$ -	$ -	$ 433,441	$ 433,441
Amounts related to agreements not included in offsetting disclosure					$ 433,441

A summary of the DoubleLine Core Fixed Income Fund's investments in affiliated mutual funds for the year ended March 31, 2022 is as follows:

Fund	Value at March 31, 2021	Gross Purchases	Gross Sales	Shares Held at March 31, 2022	Value at March 31, 2022	Change in Unrealized for the Year Ended March 31, 2022	Dividend Income Earned for the Year Ended March 31, 2022	Net Realized Gain (Loss) for the Year Ended March 31, 2022
DoubleLine Infrastructure Income Fund (Class I)	$ 477,755,738	$ -	$ -	45,674,545	$ 441,672,848	$ (36,082,890)	$ 12,799,529	$ -
DoubleLine Global Bond Fund (Class I)	618,164,812	-	(374,700,000)	22,514,170	208,481,214	(18,595,669)	1,478,924	(16,387,929)
DoubleLine Long Duration Total Return Bond Fund (Class I)	46,850,000	-	-	5,000,000	44,200,000	(2,650,000)	1,402,660	-
	$ 1,142,770,550	$ -	$ (374,700,000)	73,188,715	$ 694,354,062	$ (57,328,559)	$ 15,681,113	$ (16,387,929)