

DoubleLine Shiller Enhanced CAPE
 Schedule of Investments

March 31, 2022

Principal Amount \$/Shares	Security Description	Rate	Ticker/kt	Maturity	Value \$
Asset Backed Obligations - 7.1%					
2,683,714	AASST Ltd, Series 2018-1A-A	3.84% (a)		01/16/2038	1,866,722
9,186,260	AASST Ltd, Series 2019-2-A	3.02% (a)		03/16/2039	7,390,141
14,143,392	Affirm Asset Securitization Trust, Series 2020-A-A	2.10% (a)		02/18/2025	14,389,744
1,000,000	Affirm Asset Securitization Trust, Series 2021-A-B	1.06% (a)		08/15/2025	993,308
6,000,000	Affirm Asset Securitization Trust, Series 2021-B-A	1.03% (a)		08/17/2026	5,736,485
4,200,000	Affirm Asset Securitization Trust, Series 2021-B-B	1.29% (a)		08/17/2026	3,948,175
6,000,000	Aligned Data Centers Issuer LLC, Series 2021-1-A-A2	1.94% (a)		08/15/2046	5,533,912
4,000,000	Amor Equipment Finance Receivables LLC, Series 2021-1A-D	2.30% (a)		11/22/2027	3,810,333
4,636,263	Amor Equipment Finance Receivables Trust, Series 2021-1A-A	1.19% (a)		05/15/2027	3,946,808
42,436,922	Business Jet Securities LLC, Series 2021-1A-A	2.10% (a)		04/15/2036	4,316,529
102,790,693	CarL Funding VI Ltd, Series 2020-1A-A	2.22% (a)		09/25/2045	93,665,467
3,290,737	CatCliche Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)		04/15/2039	3,012,992
1,134,601	College Ave Student Loans LLC, Series 2017-A-B	4.50% (a)		11/26/2046	1,131,749
4,544,198	Credit Suisse ABS Trust, Series 2020-AT-1-A	2.81% (a)		10/15/2026	4,466,006
3,574,609	Diamond Resorts Dream Trust, Series 2021-1A-C	2.70% (a)		11/21/2018	2,471,654
1,484,256	DMB Praxair Student Loan Trust, Series 2017-A-B	3.10% (a)(b)		05/27/2042	1,495,807
5,000,000	Ester Automobile Receivables Trust, Series 2021-1A-D	1.08%		11/16/2026	4,804,572
10,000,000	Ester Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)		02/15/2028	9,430,890
2,490,000	EastNet Issuer LLC, Series 2019-1A-A2	3.20% (a)		07/26/2049	2,476,979
2,791,175	Foundation Finance Trust, Series 2019-1A-A	3.06% (a)		11/15/2034	2,817,161
6,330,703	GATA Aviation Ltd, Series 2019-1-A	3.97% (a)(b)		12/15/2044	6,011,291
10,000,000	Genesis Sales Finance Master Trust, Series 2021-AA-C	1.65% (a)		12/21/2026	9,580,644
4,371,086	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)		10/17/2040	3,967,658
1,210,073	G.E. Auto Receivables Issuer Trust, Series 2020-2A-A	1.93% (a)		08/03/2024	1,210,461
1,134,149	HERO Funding Trust, Series 2016-1-A-C	4.85% (a)		09/20/2041	1,129,476
4,012,623	Horizon Aircraft Finance Ltd, Series 2018-1-A	4.40% (a)		12/15/2038	3,709,874
19,033,781	Horizon Aircraft Finance Ltd, Series 2019-2-A	3.43% (a)		11/15/2039	17,656,440
11,375,720	Jimmy John Funding LLC, Series 2017-1A-A2(II)	4.83% (a)		07/30/2047	11,770,821
515,396	Lambert Road Power Student Loan Trust, Series 2017-1B-C(XX)	3.61% (a)		08/25/2042	515,181
1,220,112	LendingClub Receivables Trust, Series 2020-3-A	3.50% (a)		01/16/2046	1,225,268
1,169,938	LendingClub Receivables Trust, Series 2020-3-A-A	3.50% (a)		03/15/2046	1,169,990
3,910,845	LendingPoint Asset Securitization Trust, Series 2021-A-A	1.00% (a)		12/15/2028	3,886,372
14,040,000	LendingPoint Asset Securitization Trust, Series 2021-A-B	1.40% (a)(b)		12/15/2028	14,249,625
7,811,977	LeapLend Solar Loan Ltd, Series 2020-1A-A	2.47% (a)		12/29/2047	7,411,609
5,376,914	LeapLend Solar Loan Ltd, Series 2021-1GS-A	2.29% (a)		01/20/2048	4,743,362
4,672,396	Linar Aircraft Ltd, Series 2020-1A-A	3.38% (a)		02/15/2045	4,179,884
742,000	ML Funding LLC, Series 2019-1-A2	6.45% (a)		07/30/2049	766,192
916,630	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (a)		06/20/2042	916,598
6,781,172	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)		08/20/2046	6,349,160
4,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)		02/18/2042	4,527,735
15,305,371	Octane Finance Funding LLC, Series 2020-1A-A2	3.10% (a)		02/15/2028	15,325,821
97,873,812	Paycor AI Debt Selection Trust, Series 2019-1-A1	3.93% (a)		08/03/2026	97,901,087
1,264,724	Paycor AI Debt Selection Trust, Series 2019-1-A2	3.82% (a)		11/16/2030	1,248,617
2,703,546	Paycor AI Debt Selection Trust, Series 2020-3-A	2.10% (a)		05/17/2027	2,702,675
3,810,332	Paycor AI Debt Selection Trust, Series 2021-1-A	1.18% (a)		11/15/2027	3,758,480
13,726,266	Paycor AI Debt Selection Trust, Series 2021-2-NOTE1	3.00% (a)		01/25/2029	13,208,465
7,500,000	Paycor AI Debt Selection Trust, Series 2021-2-B	2.35% (a)		08/15/2029	7,124,122
8,500,000	Paycor AI Debt Selection Trust, Series 2021-2-C	3.93% (a)		08/15/2029	7,572,669
16,650,000	Paycor AI Debt Selection Trust, Series 2022-1-B	3.34% (a)		10/15/2029	15,847,468
3,374,511	Proper Marketplace Issuance Trust, Series 2019-2A-C	5.03% (a)		09/15/2025	3,176,227
15,291,693	Proper Funding LLC, Series 2021-1-A-1	4.09% (a)		12/22/2036	14,879,702
7,000,000	Santander Drive Loan Receivables Trust, Series 2020-4-D	2.91% (a)		05/15/2027	6,813,738
18,038,110	Seaphis Aviation Finance Ltd, Series 2020-1A-A	3.23% (a)		03/15/2040	16,335,587
3,699,052	Siena Timothee Receivables Funding LLC, Series 2021-2A-C	1.95% (a)		09/20/2038	3,569,472
31,749,781	SoFi Alternative Consumer Loan Program, Series 2021-A	1.23% (a)		08/15/2030	31,271,879
27,220,083	SoFi Alternative Trust, Series 2021-PT1	9.72% (a)(b)		05/25/2030	25,716,576
50,326,985	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)		11/15/2030	49,654,619
17,892,709	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)		03/15/2047	16,848,401
11,663,632	SoFi Alternative Trust, Series 2021-8B-PT1	1.70% (a)(b)		02/15/2047	11,029,687
3,992,472	SoFi Consumer Loan Program Trust, Series 2019-1PT1	3.93% (a)(b)		02/15/2045	3,924,067
66,651,511	SoFi Professional Loan Program, Series 2017-A-A2B	2.49% (a)		01/20/2040	64,179,770
1,271,511	START Island, Series 2019-1-A	4.09% (a)		03/15/2044	1,471,769
3,236,987	Start Ltd, Series 2018-1-A	5.51% (a)		05/15/2043	2,997,465
5,905,000	Teaco Shelf Funding LLC, Series 2021-1A-A2(1)	1.99% (a)		08/25/2051	5,434,394
5,424,125	TAL Advantage VIII LLC, Series 2020-3-A	2.85% (a)		09/20/2045	5,101,778
3,200,000	Telsa Auto Loan Trust, Series 2019-A-D	3.37% (a)		01/20/2023	3,212,028
8,000,000	Thirteen Funding Trust, Series 2021-1A-B	1.84% (a)		12/15/2027	7,641,973
11,731,788	Thunderbolt Aircraft Lease Ltd, Series 2018-A-A	4.15% (a)(k)		09/15/2038	10,500,200
1,379,266	Thunderbolt Aircraft Lease Ltd, Series 2018-A-B	5.07% (a)(k)		09/15/2038	1,164,741
682,375	TIF Funding LLC, Series 2021-1A-A	2.50% (a)		02/20/2046	618,914,949
11,442,720	Upgrade Master Credit Pass-Through Trust, Series 2021-ST3-A	2.50% (a)		07/15/2027	11,153,974
8,454,524	Upgrade Master Pass-Through Trust, Series 2021-PT3-A	13.07% (a)(b)		07/15/2027	8,367,248
4,903,324	Upstart Pass-Through Trust, Series 2020-ST2-A	3.30% (a)		03/20/2028	4,961,794
4,363,483	Upstart Pass-Through Trust, Series 2020-ST3-A	3.40% (a)		12/20/2026	4,203,114
7,647,241	Upstart Pass-Through Trust, Series 2020-ST6-A	3.00% (a)		01/20/2027	7,499,092
3,398,823	Upstart Pass-Through Trust, Series 2021-ST3-A	2.00% (a)		05/20/2027	3,102,051
5,250,000	Upstart Securitization Trust, Series 2020-1-B	3.09% (a)		04/22/2030	5,252,312
2,750,000	Upstart Securitization Trust, Series 2020-3-B	3.01% (a)		11/20/2030	2,699,072
1,900,000	Upstart Securitization Trust, Series 2021-1-B	1.99% (a)		01/20/2031	1,892,737
71,700,000	Upstart Securitization Trust, Series 2021-2-B	1.75% (a)		06/20/2031	6,819,920
4,011,688	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)		07/20/2031	3,940,899
3,000,000	Upstart Securitization Trust, Series 2021-3-B	1.60% (a)		07/20/2031	2,834,316
8,400,000	US Auto Funding LLC, Series 2021-1A-B	1.49% (a)		03/17/2025	7,795,454
15,454,520	Wave LLC, Series 2019-1-A	3.60% (a)		09/15/2044	15,766,981
6,403,549	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)		03/15/2045	5,943,645
Total Asset Backed Obligations (Cost \$614,730,132)					\$92,574,730
Bank Loans - 8.2%					
22,625,774	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%		11/19/2026	22,180,272
1,487,568	Acecoo CGF LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.90%		02/27/2025	1,467,842
976,266	Aglio Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.00%		01/05/2026	971,325
9,230,000	AI Group North America Corporation, Senior Secured First Lien	2.47% (a)		12/20/2026	9,106,524
86,295	Alliant Laundry System LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	3.23%		10/08/2027	86,101
1,731,364	Alliant Holdings International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.71%		05/09/2025	1,754,757
1,341,198	Allied Universal Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.25%		05/12/2028	1,322,394
315,000	Almatec, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.2%, 1.00% Floor)	8.22%		06/16/2025	316,718
338,863	American Government Services Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.98%		08/15/2027	332,654
343,000	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.20%		01/29/2027	321,991
317,599	American Airlines, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.00%)	2.84%		13/01/2023	314,292
1,393,638	Api Group DE, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.96%		10/01/2026	1,379,994
	Applied Systems, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.00%, 0.50% Floor)	5.50%		09/19/2024	22,601
1,625,035	(1 Month LIBOR USD + 3.00%, 0.50% Floor)	4.01%		09/19/2024	1,614,466
1,725,000	Armatok Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.96%		03/11/2025	1,696,537
664,713	Armatok Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.96%		01/15/2027	662,387
1,010,075	Artech Biotech, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.79%		12/06/2027	1,008,612
159,013	Asitic 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	90,155
904,292	Artes Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.26%		08/06/2025	845,739
17,471,285	Asphandb Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%		09/07/2027	17,317,189
883,813	Astratum LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.71%		12/23/2026	865,951
181,265	Axavante Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	2.50%		11/21/2024	180,604
14,496,008	Axavante Funding, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%		11/08/2027	14,315,970
665,690	Ayava, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.65%		12/15/2027	662,362
20,354,206	Axalta Coating Systems Data Holding B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	2.70%		05/31/2024	20,214,439
779,079	Banking Republics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.06%		07/24/2026	771,225
1,602,090	Bandh Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.21%		11/27/2025	1,598,491
6,117,878	Berry Global, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 1.75%)	2.07%		07/01/2026	6,042,353
2,280,519	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.40%		06/16/2025	2,242,320
1,690,424	Bright Bodies B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.77%		06/26/2024	1,663,219
1,608,700	Brooklyn Partners, L.P., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.76%		11/02/2026	1,602,476
6,354,643	Cache One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.40%		05/03/2028	6,280,714
982,625	Cablevision Lightbulb LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%		11/30/2027	976,576
679,620	Cactus Research Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.71%		07/21/2025	679,291
2,953,528	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.40%		06/06/2026	2,899,488
15,000	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.21%		09/12/2026	15,007
6,290,149	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.90%		12/16/2027	6,248,704
1,643,747	Camdel U.S. Acquisition I Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.40%		10/30/2026	1,629,027
162,838	Camdel U.S. Acquisition I Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%		10/30/2026	161,784
632,300	Camtek Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	3.79%		06/09/2025	623,817
1,832,818	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.21%			

679450	Conservec Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.71%	05/13/2027	672,711
726208	CP Alfa Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	4.26%	11/25/2027	317,742
843923A	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.69%	07/17/2025	15,995,760
2458727	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	4.26%	05/13/2026	2,625,949
617473	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.21%	11/29/2024	61,257
473547	Cyprus Intermediate 2 Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	03/17/2025	465,269
1348499	Cyprus DC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 1.00%, 1.00% Floor)	4.08%	04/01/2024	1,158,915
842291	CP Alfa Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.51%	04/16/2026	837,941
1232130	Dierfeld Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.73%	04/09/2027	1,517,611
823775	Delta Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	4.50%	12/01/2027	812,156
409492	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	3.44%	06/24/2026	141,916
804482	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.51%	04/06/2026	497,134
271252	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.51%	04/06/2026	267,276
825121	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.06%	02/06/2025	813,920
2135249	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.98%	07/30/2027	21,247,304
2148321	Elmore Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.48%	01/06/2026	2,155,939
10138460	Emergent Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	2.76%	12/22/2025	9,957,082
128469	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	02/04/2027	128,499
1126344	EV Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.75%	01/07/2028	1,120,887
1611198	Excelsior Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.51%	12/02/2024	1,605,937
659410	Expen Entertainment TV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.50%	12/15/2027	65,482
1151413	Fibrosius Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.21%	03/11/2025	1,495,937
697366	Fiat Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	01/28/2027	689,026
17480139	Fictior Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	04/28/2028	17,148,224
796813	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.13%	06/30/2025	768,533
4339425	Foxco Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	3.21%	06/30/2028	4,301,086
1734131	Fossil US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	01/28/2027	01/28/2027	1,706,245
5786030	Gardner Denver, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	03/01/2027	03/01/2027	65,692
662303	Geminus HDPE LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.00%, 0.50% Floor)	1.98%	12/31/2027	584,146
663455	Gemstone Protein Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	3.50%	12/31/2026	655,151
1160599	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	5.06%	02/19/2026	1,150,674
1099138	Global Medical Response, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	10/02/2025	1,085,562
22183574	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.20%	02/15/2024	22,867,997
1602130	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.49%	08/10/2027	994,789
2131552	GOODY Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	01/22/2025	2,117,549
1754533	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	10/10/2025	1,742,655
11465749	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.06%	09/30/2026	1,006,074
2370741	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.73%	01/02/2026	2,363,710
4403763	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.26%	12/01/2028	4,440,745
26401	Greenstar US Holdings II LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	4.73%	12/01/2027	28,592
2037368	(2 Months LIBOR USD + 4.00%, 0.75% Floor)	4.73%	12/01/2027	2,832,731
3243485	Groffs Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.21%	11/15/2027	3,470,699
2233125	HCA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.1%	06/23/2028	2,237,212
1598525	Herman Miller, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.56%	07/19/2028	1,963,837
1465539	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.60%)	4.14%	05/23/2025	1,157,996
1620386	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	06/22/2026	1,438,398
181775230	Hinterm Therapeutics USA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 0.50% Floor)	2.98%	06/15/2026	16,755,128
1501483	Hybrid Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	07/01/2024	4,496,244
451053	Hybrid Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	7.00%	07/07/2025	447,106
12106970	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	3.31%	07/03/2028	12,864,485
1790000	ICM Medical, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	3.15%	03/08/2029	1,782,802
6643011	IG Communications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.48%	06/01/2026	666,904
91730	Insulated Building Products, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.75%	12/14/2028	91,694
1642511	IQVIA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	01/17/2025	1,634,299
18290434	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	2.76%	06/11/2025	18,212,898
341380	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	3.39%	12/15/2027	357,518
1804999	IRB Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%, 0.75% Floor)	2.76%	02/05/2025	1,835,332
1179126	IRI Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.71%	12/01/2025	1,175,843
13242352	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	01/02/2026	13,086,937
19300126	JBS USA Lox SA, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.00%)	2.80%	05/01/2026	19,157,402
7640120	JCB Austin Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.75%	09/21/2026	7,794,966
895522	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	02/05/2027	882,809
1265843	Kevrek Bako, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.06%	12/11/2026	1,223,405
4041305	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.22%	03/15/2028	4,665,697
21117502	Level 1 Planning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.00%	01/01/2027	20,310,909
451366	Level One Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.71%	05/24/2025	428,222
1673117	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.71%	03/15/2027	1,631,146
954005	Luminis Technology Holdings V LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	06/30/2027	924,197
266129	Marine Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	3.96%	10/19/2027	265,464
2688472	Marriott Bonvoy Rewards, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	2.00%	01/06/2025	1,986,113
1490245	MED Passco, LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.71%	06/31/2026	1,021,231
887134	Mesa Industries OMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.72%	03/02/2026	887,029
1496063	Mesa Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	5.01%	10/01/2027	1,496,063
650113	Milqop Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	06/21/2027	765,133
1751130	Minerac Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	5.21%	05/27/2026	1,717,372
1187473	Motor Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.00%)	3.46%	05/14/2026	1,174,937
427574	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	4.26%	11/12/2026	421,278
56219	Motion Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	4.26%	11/12/2026	55,368
463380	Mosaic Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	4.59%	01/09/2026	463,888
427475	NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.86%	08/28/2026	488,444
95330	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.71%	01/17/2024	95,049
11393266	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.73%	09/18/2026	11,363,757
18451000	NotionalLabs, Inc., Senior Secured First Lien	2.50% (c)	01/28/2029	18,449,499
6802330	Podajung Coordination Make, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 1.50%, 0.75% Floor)	2.21%	01/01/2027	6,802,330
69010	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	10/28/2027	468,375
1377552	Pathway Van Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.96%	03/31/2027	1,376,366
461378	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.71%	05/29/2026	478,444
18012486	Peak National Gaming, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	06/15/2025	1,801,248
669513	PEAK Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.00%, 0.50% Floor)	5.50%	06/23/2025	865,548
517843	Peoness Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.73%	03/03/2025	501,840
23208363	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.46%	08/08/2028	23,227,889
460490	Pinst+Click Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	12/29/2027	455,946
36062215	PrA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	2.71%	07/03/2028	3,606,224
696792	Praxis FCI Acquire LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	5.21%	03/11/2026	682,538
1226763	Projet Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.46%	07/31/2026	1,201,607
1787968	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.30%	04/26/2024	1,779,421
981046	Pyg LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.96%	02/12/2027	984,066
180244	Radology Partners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.76%	07/09/2025	178,249
154541	(1 Month LIBOR USD + 4.25%)	4.72%	07/09/2025	152,830
690482	(1 Month LIBOR USD + 4.25%)	4.72%	07/09/2025	682,044
604488	(1 Month LIBOR USD + 4.25%)	4.72%	07/09/2025	793,999
1232122	RegionalCare Hospital Pattern Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.26%	11/14/2025	1,232,792
1665212	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	3.71%	05/30/2025	1,649,143
129317	Reynolds, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	12/17/2021	33,103
4457565	Rhode Funding, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.76%	02/11/2028	4,457,565
851842	(3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.76%	02/11/2028	846,841
851842	(3 Month LIBOR USD + 2.25%, 0.50% Floor)	2.76%	02/11/2028	846,840
18374186	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	02/04/2027	18,111,632
17929219	RFV Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	02/01/2027	17,929,219
354393	Sabre (G.L.B.), Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.46%	02/22/2024	354,440
1359213	Science Applications International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.88%)	2.33%	10/31/2025	1,359,213
1222711	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21%	08/14/2024	12,227,111
12522299	The Eshnum Financial Engine Centre LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.51%	11/01/2024	1,252,299
1658499	Sidgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.46%	12/31/2025	1,658,499
1324334	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.71%	03/06/2025	1,324,334
10365009	Senata Aircraft Leasing DAC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	3.01%	11/02/2028	10,365,009
1844471	Severe Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	08/01/2025	1,844,471
11092291	Shore Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.59%	09/30/2028	1,109,291
926463	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.21%	04/17/2026	926,463
645000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.73%	10/28/2027	645,000
798342	SMG US Maker 2, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.96%	01/23/2025	798,342
1684125	(1 Month LIBOR USD + 2.00%)	2.96%	01/23/2025	946,380
1777568	Sophia, LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.25%, 0.50% Floor)	4.26% (c)	10/7/2027	1,777,568
1897344	Sound Inquaint Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.21% (c)	06/27/2025	1,897,344
4454824	SS&K Physician, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.90%)	1.90% (c)	08/16/2025	3,997,681
7275579	Standard Industries, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.50%, 0.50% Floor)	2.76%	09/22/2029	7,275,579
16389197	Star Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	3.26% (c)	07/21/2026	16,389,197
396341	Stanshke Lutenberg VII SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	4.76% (c)	10/01/2026	396,341
207271	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.01%	05/29/2026	207,271
2144644	(1 Month LIBOR USD + 3.00%)	3.51%	05/29/2026	2,144,644
436554	(1 Month LIBOR USD + 3.00%)	3.30%	05/29/2026	436,554
824159	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	786,334
1524914	The Dan + Budneret Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.70%	02/06/2026	1,524,914
1631334	The Eshnum Financial Engine Centre LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	4.25%	04/07/2026	1,631,334
1325661	TRICO Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.21%	06/30/2026	1,325,661
165000	TRICO Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.71%	03/03/2028	165,000
13715284	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.53%	03/28/2025	13,715,284
4472609	Titan Loans LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	11/13/2026	4,472,609
7600228	Titan Loans LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	2.76%	12/01/2028	7,600,228
804354	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.46%	01/25/2024	761,876
636791	Travelport Finance (Luttenberg) S.A.R.L., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	2.50%	02/28/2025	636,791

1,640,670	UFC Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.75% Floor)	3.50%	04/29/2026	1,626,758
1,249,243	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	3.75%	05/04/2026	1,248,667
913,626	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	4.00%	05/04/2026	915,774
198,113	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.71%	10/22/2025	196,803
2,083,138	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.21%	06/02/2026	2,076,844
317,238	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	2.46%	07/01/2026	313,865
461,582	Upstream News, Inc., Senior Secured First Lien Term Loan (3 Month Overnight Financing Rate + 4.25%)	4.88%	11/20/2026	460,914
2,561,918	US Foods, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	2.51%	09/14/2026	2,528,161
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan			
313,844	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	10/28/2024	302,916
336,043	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.51%	10/28/2024	324,240
1,815,277	Versand Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.46%	06/27/2025	1,813,008
	Vertical Milk+ GmbH, Senior Secured First Lien Term Loan			
383,264	(6 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	08/27/2025	380,392
1,139,794	(3 Month LIBOR USD + 3.50%, 0.50% Floor)	4.02%	08/27/2025	1,138,991
461,499	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.25%)	2.47%	07/01/2026	455,615
2,694,290	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.90%	01/31/2028	2,665,643
	Vista Operations Company LLC, Senior Secured First Lien Term Loan			
3,907,341	(1 Month LIBOR USD + 1.75%)	2.19%	07/01/2026	3,874,192
15,800,835	(3 Month LIBOR USD + 1.75%)	2.21%	07/01/2026	15,744,877
2,204,475	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (3 Month Overnight Financing Rate + 2.25%, 0.50% Floor)	2.75%	12/15/2026	2,196,268
1,182,583	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.46%	02/05/2026	1,159,339
211,830	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	2.58%	01/20/2026	211,746,697
891,762	Zelus Coat Management Bypass, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.73%	09/30/2026	886,256
253,000	Ziggs Financing Partnership, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.90%	04/26/2026	251,916
2,791,000	Zodiac Pool Solutions LLC, Senior Secured First Lien Term Loan (3 Month Overnight Financing Rate + 2.00%, 0.50% Floor)	2.50%	01/28/2026	2,779,195
				692,553,847

Total Bank Loan Cost (\$057,76,266)

Collateralized Loan Obligations - 16.5%

27,000,000	37 Capital, Series 2021-1A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.40%	01/15/2024	26,762,222
14,000,000	AGEE Ltd., Series 2020-3A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	1.54%	01/15/2023	13,954,434
20,000,000	AGI Ltd., Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.37%	04/20/2022	19,887,220
10,000,000	AGI Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.42%	07/20/2024	9,940,520
12,520,000	Algeps Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.09% Floor)	1.24%	06/13/2021	12,188,729
12,000,000	Algeps Ltd., Series 2019-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.41%	07/20/2022	11,940,523
2,250,000	Anchorage Capital Ltd., Series 2014-3A-A (3 Month LIBOR USD + 1.05%)	1.33%	01/28/2021	2,248,653
25,000,000	Anchorage Capital Ltd., Series 2016-9A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.38%	07/15/2022	24,592,241
25,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.37%	10/15/2024	22,790,750
5,000,000	Alpha Ltd., Series 2021-15A-A (3 Month LIBOR USD + 1.05%, 1.05% Floor)	1.10%	04/20/2024	4,926,232
7,463,377	Alpha Senior Loan Fund Ltd., Series 2013-1A-A (3 Month LIBOR USD + 0.85%)	1.30%	11/17/2027	7,438,246
2,799,276	Alpha Senior Loan Fund Ltd., Series 2018-10A-A (3 Month LIBOR USD + 1.09%)	1.33%	01/15/2021	2,789,644
2,000,000	Alpha Senior Loan Fund Ltd., Series 2018-11A-B (3 Month LIBOR USD + 1.6%)	1.92%	07/20/2021	1,975,784
20,000,000	Banc Capital Credit Ltd., Series 2019-1A-A (3 Month LIBOR USD + 1.15%)	1.30%	04/19/2024	19,746,920
2,000,000	Barney Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 2.4%)	1.90%	06/28/2020	2,001,286
32,000,000	Batistan Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.41%	04/24/2024	31,631,952
18,000,000	Batistan Ltd., Series 2020-15A-A1 (3 Month LIBOR USD + 1.35%, 1.35% Floor)	1.59%	01/17/2023	17,935,246
10,000,000	Batistan Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.42%	07/15/2024	9,939,000
14,000,000	Bechtel Street Partners Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.43%	01/20/2024	13,834,015
15,000,000	Bluhm Covered Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.51%	10/19/2024	15,031,885
20,000,000	BlueMountain Ltd., Series 2021-11A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.40%	04/19/2024	19,881,234
20,000,000	Budge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.48%	07/20/2024	19,722,308
10,000,000	Calsonic Ltd., Series 2017-1A-A1 (3 Month LIBOR USD + 1.14%)	1.39%	01/20/2021	9,967,548
5,000,000	Carlyle Global Market Strategic Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.39%	04/20/2024	4,931,129
11,000,000	CarVal Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.43%	07/20/2024	10,918,840
9,850,000	Cathedral Lake Ltd., Series 2021-7A-A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	1.55%	01/15/2022	9,816,916
20,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.42%	01/20/2025	19,833,470
20,000,000	CGRAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.30%, 1.30% Floor)	1.45%	07/17/2024	19,825,060
20,000,000	CRAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.37%	04/20/2023	19,826,386
15,705,673	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	1.56%	07/13/2029	15,706,546
10,350,000	CFIP Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.47%	10/18/2024	10,326,333
1,800,000	CFPC Funding Ltd., Series 2016-5A-AR2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.04%	10/17/2021	1,800,006
25,000,000	CQS Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.47%	01/20/2025	24,628,226
11,000,000	CQS Ltd., Series 2021-1A-B (3 Month LIBOR USD + 1.88%, 1.88% Floor)	2.13%	01/20/2025	10,951,316
25,000,000	Dryden Ltd., Series 2020-8A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.39%	10/15/2023	24,830,004
5,000,000	Dryden Senior Loan Fund, Series 2013-2A-A1R (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.37%	08/15/2020	4,982,904
14,000,000	Elevation Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.40%	07/15/2021	13,919,629
4,000,000	Eveready Ltd., Series 2020-3A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.48%	04/15/2023	3,968,848
27,500,000	Galaxy Ltd., Series 2018-22A-AR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.48%	04/16/2024	27,230,994
12,000,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.43%	10/20/2021	11,840,000
17,000,000	Gulf Stream Montclair Ltd., Series 2021-4A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.44%	07/15/2024	17,313,317
15,000,000	Gulf Stream Montclair Ltd., Series 2021-5A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.50%	01/20/2024	14,898,987
206,114	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-D (3 Month LIBOR USD + 3.80%)	4.12%	08/01/2025	180,154
1,123,700	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	1.14%	10/18/2027	1,125,489
9,500,000	Hayfin Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.37%	04/20/2021	9,499,347
6,500,000	Hayfin Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.48%, 1.48% Floor)	1.73%	04/20/2021	6,436,386
15,000,000	Haymowen Ltd., Series 2016-9A-AR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.45%	07/25/2024	14,859,687
1,755,000	Jameson Ltd., Series 2014-6A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.41%	04/25/2020	1,744,699
20,000,000	LCM LP, Series 17A-AR2 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.39%	10/15/2021	19,838,811
3,000,000	Madison Park Funding Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.60%)	1.90%	07/29/2020	2,979,144
19,000,000	Madison Park Funding Ltd., Series 2019-3A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.40%	04/25/2022	18,903,000
3,242,241	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	1.13%	11/21/2027	3,236,945
8,425,000	Marathon Ltd., Series 2017-8A-A2 (3 Month LIBOR USD + 1.75%)	1.99%	04/15/2029	8,518,790
4,500,000	Marble Point Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.42%	12/18/2020	4,484,295
25,000,000	Marble Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.53%	01/20/2022	24,914,456
29,200,000	Marble Point Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.53%	06/28/2023	28,941,999
25,000,000	Marble Point Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.24%, 1.24% Floor)	1.48%	10/17/2024	25,932,295
25,000,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	1.25%	07/20/2020	25,012,433
6,500,000	MKS Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.44%	10/20/2021	6,477,227
2,000,000	MP Ltd., Series 2013-AR (3 Month LIBOR USD + 1.25%)	1.48%	10/12/2021	1,990,073
10,000,000	MP Ltd., Series 2015-2A-AR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.48%	04/28/2024	9,984,102
25,000,000	MP Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.40%	07/25/2024	24,837,189
22,600,000	Nasava Ltd., Series 2018-4A-A (3 Month LIBOR USD + 1.15%)	1.39%	07/15/2021	22,134,489
12,000,000	New Mountain Ltd., Series C10-2A-A1 (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.43%	04/15/2024	11,959,179
8,904,846	Northwoods Capital Ltd., Series 2017-6A-A (3 Month LIBOR USD + 1.27%)	1.45%	01/15/2020	8,861,595
4,914,578	Ocean Trunk, Series 2014-5A-AR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.52%	10/13/2021	4,875,762
15,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.39%	07/15/2021	14,856,914
8,300,000	OHA Credit Funding Ltd., Series 2012-7A-AR3 (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.15%	02/20/2024	8,236,581
17,500,000	Park Square Loan Funding Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.40%	07/15/2024	17,297,976
15,000,000	Park Avenue Institutional Advisors Ltd., Series 2016-1A-A1R (3 Month LIBOR USD + 1.20%)	1.60%	05/23/2021	14,946,561
10,000,000	Rad Ltd., Series 2020-7A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.44%	04/17/2023	9,937,944
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.36%	04/15/2026	18,728,527
14,000,000	Sandstone Peak Ltd., Series 2021-A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.34%	10/15/2024	14,008,590
25,000,000	Sheelton Ltd., Series 2015-7A-AR (3 Month LIBOR USD + 1.11%, 1.11% Floor)	1.39%	01/15/2021	24,848,718
7,430,000	Sound Point Ltd., Series 2013-3A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.39%	04/18/2021	7,406,913
10,100,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.45%	10/10/2024	10,019,664
25,000,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.37%, 1.37% Floor)	1.41%	07/15/2024	24,803,408
29,000,000	Sound Point Ltd., Series 2020-3A-A1 (3 Month LIBOR USD + 1.28%, 1.28% Floor)	1.54%	01/25/2022	28,971,069
10,000,000	Steele Creek Ltd., Series 2014-1B-A (3 Month LIBOR USD + 1.16%, 1.16% Floor)	1.31%	04/21/2021	9,957,682
8,000,000	Steele Creek Ltd., Series 2018-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.05%	06/15/2021	7,966,288
10,000,000	Steele Creek Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.25%)	1.49%	10/15/2020	9,984,783
6,000,000	Steele Creek Ltd., Series 2019-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.60%	06/18/2021	5,979,853
11,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.04%	04/15/2022	10,981,804
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	1.41%	07/15/2022	17,928,883
9,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.81%, 1.81% Floor)	2.09%	07/15/2022	8,975,449
25,000,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	1.32%	01/17/2022	24,831,250
20,000,000	Tirelto Ltd., Series 2017-4A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.45%	07/21/2024	19,951,680
20,000,000	Tiretina CAYU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.31%	01/18/2025	20,001,573
10,000,000	Venture Ltd., Series 2014-19A-AR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.50%	01/15/2022	9,952,224
8,500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%, 0.99% Floor)	1.50%	06/07/2020	8,496,853
10,000,000	Venture Ltd., Series 2018-34A-A1 (3 Month LIBOR USD + 1.23%, 1.23% Floor)	1.47%	10/15/2021	9,966,670
3,048,142	Vibson Ltd., Series 2015-5A-AR (3 Month LIBOR USD + 1.35%)	1.49%	10/20/2021	3,038,966
10,000,000	Vibson Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.45%	10/20/2021	9,966,759
15,000,000	Wiltfrit Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.45%	10/20/2021	14,962,991
10,000,000	Wiltfrit Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.50%	01/20/2022	9,964,762
4,000,000	Wiltfrit Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%)	1.42%	07/20/2022	3,973,161
17,500,000	Wiltfrit Ltd., Series 2020-1A-A1 (3 Month LIBOR USD + 1.31%, 1.31% Floor)	1.45%	10/15/2023	17,448,718
15,990,000	Wiltfrit Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.40%	07/15/2024	15,840,011
50,000,000	Whitcomb Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.34%	10/15/2024	49,572,904
6,000,000	Whitcomb Ltd., Series 2018-12A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	1.49%	10/15/2021	5,986,103
14,500,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.38%	01/15/2021	14,467,547
				1,381,526,323

Total Collateralized Loan Obligations (Cost \$1,397,481,224)

Foreign Corporate Bonds - 6.7%

2,600,000	Adani Ports & Special Economic Zone Ltd.	3.30%
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1,968,000	Banco Interamericano del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	2,024,737
3,530,000	Banco Interamericano del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/06/2030	3,224,124
500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.18% (a)	09/14/2025	462,937
300,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	288,449
2,500,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% (d)	07/06/2022	2,508,000
900,000	Banco Santander Chile	2.70%	01/10/2025	881,777
3,000,000	Bancosmba S.A. (3 Year CMT Rate + 2.01%)	4.88%	01/01/2027	3,762,710
7,100,000	Bancosmba S.A. (3 Year CMT Rate + 2.84%)	4.63%	12/18/2029	6,846,340
2,000,000	Banqueq Bank PCL	3.88%	09/27/2022	2,012,246
4,200,000	Banissimo S.A.	3.65%	09/19/2022	4,226,250
800,000	Banissimo S.A.	3.65% (a)	09/19/2022	805,000
8,710,000	Bank of Montreal	1.59%	01/01/2025	7,966,429
5,445,000	Bank of Nova Scotia	0.55%	09/15/2023	5,297,702
1,830,000	Bank of Nova Scotia	0.65%	07/31/2024	1,741,991
7,330,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	7,041,678
451,000	BAT Capital Corporation	2.79%	08/06/2024	407,450
6,650,000	BAT International Finance PLC	1.67%	05/25/2026	6,116,455
1,500,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	1,515,300
2,330,000	BBVA Bancoscom S.A. (5 Year CMT Rate + 3.10%)	5.35%	11/12/2029	2,328,651
6,435,000	BNP Paribas S.A. (1 Month LIBOR USD + 2.24%)	4.71% (a)	01/10/2025	6,573,340
5,180,000	BPOC Aviation Corporation	1.65% (a)	04/29/2024	4,978,766
7,650,000	BPCCE S.A.	2.38% (a)	01/14/2025	6,797,336
1,000,000	Compend S.A.	6.00%	02/03/2027	943,325
3,750,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	3,662,396
6,800,000	Canadian Pacific Railway Company	1.15%	12/02/2024	6,601,072
5,000,000	Chile Electricity PSC SpA	1.92% (a)	01/25/2028	4,237,460
3,000,000	CK Hutchison International 21 Ltd.	1.50% (a)	04/15/2026	2,806,182
3,300,000	CK Hutchison International 21 Ltd.	1.50%	04/15/2026	3,006,800
6,800,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.49%)	0.50% (a)	07/07/2025	6,814,325
2,850,000	Corporacion Financiera de Guatemala S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	2,612,722
4,140,000	Daimler Truck Finance North America LLC	1.65% (a)	12/13/2024	3,956,538
2,900,000	DBS Group Holdings Ltd.	1.17% (a)	11/22/2024	2,782,142
7,850,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	7,338,415
6,996,000	Deutsche Bank AG	0.90%	06/28/2024	6,666,326
922,574	Digital Group Ltd. (5.00% + 3.00% PIK)	8.00% (a)	04/01/2025	441,870
183,184	Digital Group Ltd. (7.00% PIK)	7.00% (a)	04/18/2022	156,968
4,500,000	Ecopetrol S.A.	5.88%	09/18/2023	4,620,465
6,000,000	Ecopetrol S.A.	4.13%	01/16/2025	5,917,650
1,648,248	Empresa Elctrica de Amapa S.A.	4.88%	06/25/2029	1,371,078
2,218,720	Empresa Elctrica Costanera SpA	5.50%	05/14/2027	2,184,150
2,552,000	Empresa Elctrica Guacolda S.A.	4.50%	04/30/2025	867,680
100,000	Enbridge, Inc.	4.00%	10/01/2023	101,600
3,215,000	Enbridge, Inc.	0.55%	10/04/2023	3,136,809
3,565,000	Enbridge, Inc.	2.50%	02/14/2025	3,292,810
9,904,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	10,089,056
1,300,000	Equipe Petrochemical B.V.	4.25%	11/03/2026	1,320,312
500,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.85%)	1.31%	05/23/2024	501,367
2,500,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.18%	11/20/2023	2,516,062
4,254,774	Enxet Power Peru S.A.	4.32%	09/20/2027	6,109,074
10,971,846	Galaxy Pipelnt Assets Bidco Ltd.	1.75%	09/30/2027	10,540,472
693,000	Genopak Ltd.	6.50%	09/21/2024	711,444
1,650,000	Gleason Funding LLC	4.13% (a)	05/30/2023	1,679,304
1,545,000	Gleason Funding LLC	4.13% (a)	03/12/2024	1,487,215
2,556,000	Gleason Funding LLC	4.00% (a)	04/16/2025	2,572,575
4,723,447	GNL Quintero S.A.	4.63%	07/31/2029	4,782,729
1,800,000	Grupo Aval Ltd.	4.75%	09/26/2022	1,813,671
2,000,000	Grupo Financiero S.A.	5.50%	04/29/2026	2,037,596
8,100,000	HPT Finance Ltd	2.88%	11/05/2024	8,015,775
6,920,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	1.16%	11/22/2024	6,685,821
2,200,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	2,276,920
3,500,000	India Energy Ltd.	5.88%	11/09/2027	3,384,517
888,577	Interamericana Finance Ltd.	1.15%	11/08/2025	849,155
3,514	Intequr Holdings	19%	12/30/2028	-
2,400,000	Investores CMPC S.A.	4.50%	04/25/2022	2,397,624
750,000	Iru Lubnan Holding S.A. (5 Year CMT Rate + 2.82%)	4.50%	11/21/2029	744,019
11,900,000	Iru Lubnan Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/13/2031	11,268,447
2,910,000	IZL Peru's NY	0.80% (a)	09/24/2024	2,713,118
5,700,000	Korea Development Bank	1.25%	06/03/2025	5,445,853
1,000,000	Korea Development Bank	0.80%	04/27/2026	922,675
4,650,000	Korea Development Bank	1.00%	09/09/2026	4,295,352
4,000,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	3,825,890
3,600,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,266,507
3,550,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	3,334,433
6,200,000	Korea Electric Power Corporation	1.13%	06/15/2025	5,823,517
2,300,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	2,145,726
4,200,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	3,825,396
10,115,000	KT Corporation	1.00%	09/01/2025	9,376,545
1,500,000	KT Corporation	2.50%	07/18/2026	1,462,532
6,300,000	LG Chem Ltd.	3.25%	10/15/2024	6,318,667
6,770,000	Lloyds Banking Group PLC (1 Year CMT Rate + 0.55%)	0.76%	05/11/2024	6,596,413
4,920,000	Maqueteur Bank Ltd.	2.10% (a)	10/17/2022	4,922,287
1,800,000	Maqueteur Group Ltd. (1 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	1,821,008
400,000	MEGlobal Canada ULC	5.00%	05/18/2025	413,288
6,800,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	6,612,602
1,200,000	Meveny Chile Holdco LLC	5.00% (a)	01/24/2027	1,477,822
450,000	Millicom International Cellular S.A.	6.63%	10/15/2026	462,373
2,205,000	Millicom International Cellular S.A.	5.13%	01/15/2028	2,200,149
4,700,000	Mitjanja Capital BV.	4.83%	08/10/2030	4,476,750
5,800,000	Mitsubishi UFJ Financial Group, Inc. (1 Year CMT Rate + 0.47%)	0.98%	01/01/2025	5,115,254
8,686,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	1.13%	07/26/2023	8,127,094
6,690,000	Moricho Financial Group, Inc. (Secured Overnight Financing Rate + 0.86%)	1.16%	05/22/2026	6,647,770
5,200,000	Mulhbank, Inc.	4.38%	11/09/2022	5,237,934
6,420,000	NaWoo Group PLC (3 Month LIBOR USD + 1.55%)	2.22%	06/25/2024	6,479,997
4,000,000	NoughUp Bank	1.25% (a)	07/20/2025	3,781,544
5,000,000	NoughUp Bank	1.25%	07/20/2025	4,713,204
1,600,000	ONGC Videsh Ltd.	3.75%	05/07/2023	1,608,405
400,000	ONGC Videsh Ltd.	4.83%	07/15/2024	408,127
500,000	ONGC Videsh Ltd.	3.78%	07/27/2026	464,273
4,313,000	Oxval Energy Egnat S en C por A	5.63%	04/28/2027	4,175,990
10,400,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	9,809,904
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	1,792,194
480,995	Palmas Metro Line SP	1.00%	12/05/2022	473,955
1,600,000	Pertamina Peroro PT	4.30%	05/28/2023	1,620,365
5,200,000	Pertamina Peroro PT	1.40%	02/09/2026	4,822,063
1,352,740	Peru Enhanced Pass-Through Finance Ltd.	1.40%	06/02/2025	1,280,222
200,000	Perubara Global Finance B.V.	6.25%	03/17/2024	200,936
9,000,000	Perubara Capital Ltd.	3.00%	01/01/2025	8,089,779
3,300,000	POSICO	2.38%	01/17/2023	3,291,666
1,000,000	POSICO	2.75%	07/15/2024	992,271
2,450,000	PSA Treasury Prt Ltd.	2.50%	04/12/2026	2,407,342
1,700,000	Qatar Energy	1.38% (a)	09/12/2026	1,589,168
6,000,000	Qatar Petroleum	1.38%	09/12/2026	5,688,830
4,600,000	Reliance Holdings, Inc.	4.13%	01/28/2025	4,664,451
9,950,000	Royal Bank of Canada (Secured Overnight Financing Rate + 0.51%)	0.66%	01/20/2026	8,976,389
8,700,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	8,189,939
1,500,000	SA Global Sukuk Ltd.	1.60% (a)	06/17/2026	1,412,055
4,914,000	Sabre International Finance Ltd.	5.75%	09/07/2027	4,896,434
200,000	Saudi Arabian Oil Company	1.25% (a)	11/24/2023	195,765
8,000,000	Scotiabank Peru S.A. (1 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	8,045,680
1,400,000	SingTel Group Treasury Prt Ltd.	3.25%	06/30/2025	1,409,377
4,455,000	SingTel Group Treasury Prt Ltd.	2.18%	10/03/2028	4,171,434
7,680,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (a)	09/12/2023	6,894,306
7,250,000	Telefonica Chile S.A.	3.88%	10/12/2022	7,291,615
9,200,000	TNI Global Ventures Capital BHD	3.24%	10/19/2026	9,107,310
6,930,000	Tomyon-Dominion Bank	0.70%	09/10/2024	6,592,886
4,300,000	Transportes de Gas del Peru S.A.	4.25%	04/30/2028	4,167,466
6,745,000	UBS Group Funding Switzerland AG (1 Year CMT Rate + 0.83%)	1.01% (a)	07/30/2024	6,564,418
4,850,000	United Overseas Bank Ltd. (3 Year CMT Rate + 1.50%)	3.75%	04/15/2029	4,875,432
7,000,000	United Overseas Bank Ltd. (3 Year CMT Rate + 1.52%)	1.75%	03/16/2031	7,364,182
1,500,000	Velada Resources Ltd.	7.13%	05/15/2023	1,417,975
200,000	Velada Resources Ltd.	6.13%	08/09/2024	172,250
6,950,000	Volkswagen Group of America Finance LLC	0.88% (a)	11/22/2023	6,715,666
4,445,000	VTR Comunicaciones SpA	5.13%	01/15/2028	4,242,686
Total Foreign Corporate Bonds (Cut \$50,652,096)				\$50,290,724
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.2%				
2,600,000	Abu Dhabi Government International Bond	0.75% (a)	09/02/2023	2,546,518
3,000,000	Abu Dhabi Government International Bond	2.20% (a)	04/16/2025	2,988,120
9,500,000	Brazilian Government International Bond	2.85%	06/06/2025	9,137,065
2,400,000	Chile Government International Bond	3.13%	01/21/2026	2,420,952
1,950,000	Colombia Government International Bond	2.63%	03/15/2023	1,941,128
10,300,000	Colombia Government International Bond	4.50%	01/28/2026	10,302,111
714,000	Indonesia Government International Bond	3.38%	04/15/2023	711,242
5,100,000	Malaysia Sovereign Sukuk BHD	6.00%	09/22/2025	5,115,300
2,400,000	Paraguay Government International Bond	4.00%	09/22/2024	2,456,400
7,600,000	Paraguay Government International Bond	3.75%	03/16/2025	7,640,325

9,500,000	Pemuaian Pascho SBSN Indonesia III	2.30%	06/23/2025	9,359,875
1,600,000	Pemuaian Pascho SBSN Indonesia III	1.50%	06/09/2026	942,500
2,500,000	Pemuaian Pascho SBSN Indonesia III	1.50%	06/09/2026	2,136,250
11,800,000	Putra Government International Bond	2.39%	01/23/2026	11,473,842
11,900,000	Qatar Government International Bond	3.25%	06/02/2026	12,144,569
3,000,000	Republic of South Africa Government Bond	4.67%	01/17/2024	3,006,862
1,500,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,536,547
10,600,000	Saudi Government International Bond	3.25%	10/26/2026	10,866,290
				96,988,136

Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$18,726,345)

Non-Agency Commercial Mortgage Backed Obligations - 12.5%

3,613,400	20 Times Square Trust, Series 2014-20T5-F	3.10%	06/15/2031	3,336,236
3,392,000	20 Times Square Trust, Series 2014-20T5-G	3.10%	06/15/2031	3,141,112
2,000,000	Alon Mortgage Trust, Series 2011-ACEN-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	2.05%	04/15/2034	1,957,078
8,415,000	Alon Mortgage Trust, Series 2011-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.50%	04/15/2034	8,248,882
40,902,000	Abn-Multifamily Mortgage Securities Trust, Series 2020-AMF3-NA	0.55%	06/15/2034	40,521,221
113,671,317	Abn-Multifamily Mortgage Securities Trust, Series 2021-AMF5-NA	1.12%	06/15/2034	111,973,702
2,000,000	Abn Realty Ltd., Series 2020-FL1-B (Secured Overnight Financing Rate 1 Month + 1.91%, 1.80% Floor)	2.22%	02/15/2035	1,991,588
2,830,000	Abn Realty Ltd., Series 2020-FL1-D (Secured Overnight Financing Rate 1 Month + 2.56%, 2.45% Floor)	2.87%	02/15/2035	2,805,942
12,000,000	AREIT Trust, Series 2019-CRE3-E (Secured Overnight Financing Rate 30 Day Average + 2.07%, 1.90% Floor)	2.00%	09/14/2036	11,897,448
1,251,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 30 Day Average + 2.29%, 2.05% Floor)	2.31%	09/14/2036	1,226,465
9,763,000	Atmas Hold Portfolio Trust, Series 2018-ATM4-E (1 Month LIBOR USD + 1.40%, 3.40% Floor)	3.80%	06/15/2035	9,308,142
3,100,000	BAMLL Commercial Mortgage Securities Trust, Series 2021-JACC-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40%	09/15/2038	3,064,253
3,705,000	Banorc Commercial Mortgage Trust, Series 2019-CRE4-E (Secured Overnight Financing Rate 30 Day Average + 2.96%, 2.85% Floor)	3.01%	09/15/2036	3,642,449
197,786,466	BANK, Series 2021-BN35-NA	1.00%	06/15/2044	192,223,616
178,977,184	BANK, Series 2021-BN36-NA	0.92%	09/15/2044	176,331,876
15,176,000	BHCMs Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	3.83%	01/15/2037	14,018,921
11,000,000	BHCMs Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	3.25%	11/15/2034	10,395,348
29,456,500	BHCMs Mortgage Trust, Series 2021-C10-XB	1.02%	07/15/2034	23,844,487
21,205,000	BHCMs Mortgage Trust, Series 2021-C10-XD	1.70%	07/15/2034	20,708,682
7,551,482	BBUS Trust, Series 2021-TFT-TE	3.50%	06/05/2030	5,992,488
2,000,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	2.19%	08/15/2036	1,972,692
9,315,000	BDS Ltd., Series 2021-FL10-A5 (1 Month LIBOR USD + 1.65%, 1.65% Floor)	2.12%	12/16/2036	9,233,510
18,689,758	Handmark Mortgage Trust, Series 2019-813-NA	0.82%	12/15/2027	18,797,329
157,095,000	Handmark Mortgage Trust, Series 2020-821-NA	0.71%	09/15/2047	155,653,625
14,962,000	HFLD, Series 2019-DRX-L (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.94%	10/15/2034	14,453,126
165,641,500	HIMS Trust, Series 2018-ATLS-XCP	0.00%	07/15/2035	1,650
3,000,000	HRP Trust, Series 2021-TV-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	2.10%	09/15/2038	2,939,077
7,091,000	Bremer Hoch & Reuter Trust, Series 2018-PR48-E (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.40%	06/15/2035	7,206,947
115,668,000	BSRP Ltd., Series 2021-FL1-A5 (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.05%	09/15/2038	115,853,949
16,920,000	BSRPT Issuer Ltd., Series 2021-FL-A (Secured Overnight Financing Rate 30 Day Average + 1.50%, 1.50% Floor)	1.55%	02/15/2037	16,887,444
13,155,000	BSREP Commercial Mortgage Trust, Series 2021-DC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.30%	08/15/2038	12,702,717
13,600,000	BX Commercial Mortgage Trust, Series 2019-XL-E (1 Month LIBOR USD + 1.80%, 1.80% Floor)	2.20%	10/15/2036	13,472,527
8,750,000	BX Commercial Mortgage Trust, Series 2021-8046-E (1 Month LIBOR USD + 1.80, 1.80% Floor)	1.95%	06/15/2038	8,639,665
17,122,000	BX Commercial Mortgage Trust, Series 2021-VOLTE-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40%	09/15/2036	16,702,825
978,567	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.37%	09/15/2037	953,884
6,862,000	BX Trust, Series 2019-DMC-C (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.30%	04/15/2034	6,721,581
14,044,420	BX Trust, Series 2019-DMG-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.30%	08/15/2036	14,009,979
9,294,000	BX Trust, Series 2019-DC1-E	4.00%	12/09/2041	8,569,272
5,700,000	BX Trust, Series 2021-AMF1-E (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.65%	01/15/2034	5,547,714
17,229,000	BX Trust, Series 2021-AMF2-E (1 Month LIBOR USD + 1.75%, 1.75% Floor)	1.70%	11/15/2036	16,816,827
6,250,000	BX Trust, Series 2021-AMF3-D (1 Month LIBOR USD + 1.39%, 1.39% Floor)	1.70%	09/15/2034	6,009,564
2,915,000	BX Trust, Series 2021-WB6-E (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.60%	08/15/2023	2,823,438
1,900,000	BXIPP Trust, Series 2021-FILM-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.90%	08/15/2036	1,826,141
1,650,000	BXIPP Trust, Series 2021-FILM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40%	08/15/2036	1,574,317
6,029,669	Carba Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	3.25%	10/15/2035	5,866,676
40,662,237	CD Commercial Mortgage Trust, Series 2017-CD3-NA	0.85%	02/10/2040	40,196,979
45,154,811	CD Commercial Mortgage Trust, Series 2017-CD4-NA	1.2%	06/10/2040	44,613,248
2,950,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.26%	11/13/2030	2,877,431
20,434,073	CFRE Commercial Mortgage Trust, Series 2016-C3-NA	0.99%	01/10/2048	20,314,606
20,717,247	CFRE Commercial Mortgage Trust, Series 2016-C4-NA	1.63%	05/10/2038	20,598,622
46,238,263	CFRE Commercial Mortgage Trust, Series 2017-C5-NA	1.49%	06/15/2038	45,871,412
16,201,000	CFRE Commercial Mortgage Trust, Series 2017-C5-XD	0.90%	06/15/2038	16,068,608
39,410,000	CFRE Commercial Mortgage Trust, Series 2018-TAN-X	1.63%	02/15/2033	38,173
7,603,743	Cigruop Commercial Mortgage Trust, Series 2014-GC2-NA	0.96%	10/10/2047	7,529,000
4,907,500	Cigruop Commercial Mortgage Trust, Series 2015-GC2-NA	1.1%	02/10/2048	4,803,626
18,750,000	Cigruop Commercial Mortgage Trust, Series 2015-GC1-E	4.04%	06/10/2048	18,414,830
18,654,183	Cigruop Commercial Mortgage Trust, Series 2016-GC6-NA	1.22%	02/10/2049	18,462,402
11,712,542	Cigruop Commercial Mortgage Trust, Series 2016-P3-NA	1.66%	04/15/2049	11,608,508
2,919,000	Cigruop Commercial Mortgage Trust, Series 2016-P4-B	3.30%	07/10/2049	2,824,043
12,228,548	Cigruop Commercial Mortgage Trust, Series 2016-P4-XA	1.99%	07/10/2049	12,167,777
11,741,936	Cigruop Commercial Mortgage Trust, Series 2017-P7-NA	1.13%	04/14/2039	11,613,520
2,000,000	CLNC Ltd., Series 2018-FL1-B (Secured Overnight Financing Rate 30 Day Average + 2.01%, 1.90% Floor)	2.00%	08/20/2035	1,992,406
19,508,000	CLNC Ltd., Series 2018-FL1-D (Secured Overnight Financing Rate 30 Day Average + 3.01%, 2.90% Floor)	3.00%	08/20/2035	19,662,142
23,139,266	Commercial Mortgage Paa-Through Certificates, Series 2014-CR2-NA	1.10%	10/10/2046	23,021,584
2,273,811	Commercial Mortgage Paa-Through Certificates, Series 2014-CR3-NA	0.96%	06/10/2047	2,261,626
233,000	Commercial Mortgage Paa-Through Certificates, Series 2014-CR3-C	4.70%	08/10/2047	229,828
1,769,996	Commercial Mortgage Paa-Through Certificates, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.40%	10/15/2031	1,733,136
15,708,888	Commercial Mortgage Paa-Through Certificates, Series 2015-CR2-NA	0.80%	03/10/2048	15,621,431
52,548,967	Commercial Mortgage Paa-Through Certificates, Series 2015-CR2-NA	0.82%	08/10/2048	52,479,424
35,597,616	Commercial Mortgage Paa-Through Certificates, Series 2015-CR2-XA	0.91%	10/10/2048	35,493,805
9,657,000	Commercial Mortgage Paa-Through Certificates, Series 2015-LC21-B	4.3%	07/10/2048	9,547,330
45,272,025	Commercial Mortgage Paa-Through Certificates, Series 2015-LC21-XA	0.67%	07/10/2048	45,167,487
1,769,000	Commercial Mortgage Paa-Through Certificates, Series 2016-CR2-C	4.64%	02/10/2049	1,759,023
13,155,571	Commercial Mortgage Paa-Through Certificates, Series 2016-CR2-NA	0.95%	02/10/2049	13,049,348
11,296,000	Commercial Mortgage Paa-Through Certificates, Series 2018-HCLV-C (1 Month LIBOR USD + 2.18%, 2.18% Floor)	2.57%	09/15/2033	11,097,782
6,482,690	Commercial Mortgage Paa-Through Trust, Series 2013-CR10-NA	0.71%	08/10/2046	6,426,332
3,211,000	Commercial Mortgage Paa-Through Trust, Series 2014-C13-C	5.20%	08/10/2046	3,150,253
5,373,000	Commercial Mortgage Paa-Through Trust, Series 2014-SC1-C	4.37%	02/10/2048	5,153,054
8,431,177	Commercial Mortgage Paa-Through Trust, Series 2015-DC1-NA	1.62%	02/10/2048	8,469,674
1,470,000	Commercial Mortgage Paa-Through Trust, Series 2015-LC21-C	4.61%	10/10/2048	1,451,740
12,389	Credit Suisse Commercial Mortgage Trust, Series 2007-C1-AM	5.42%	02/15/2040	13,018
26,238,399	CSAL Commercial Mortgage Trust, Series 2015-C1-NA	0.82%	04/15/2036	26,128,534
9,277,000	CSAL Commercial Mortgage Trust, Series 2015-C4-B	4.11%	11/15/2048	9,119,394
3,001,707	CSAL Commercial Mortgage Trust, Series 2016-C6-NA	1.87%	01/15/2049	3,022,240
126,449,502	CSAL Commercial Mortgage Trust, Series 2021-C20-NA	1.05%	08/15/2054	126,899,625
9,373,828	CSMC Trust, Series 2014-3A-XX	0.34%	09/15/2037	9,354,655
2,970,000	CSMC Trust, Series 2016-FACT-D (1 Month LIBOR USD + 1.60%, 2.00% Floor)	3.05%	10/15/2037	2,949,434
8,697,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 1.71%, 3.71% Floor)	4.11%	10/15/2037	8,609,474
6,295,000	CSMC Trust, Series 2020-NET-D	3.71%	08/15/2037	6,007,208
3,350,000	CSMC Trust, Series 2021-ADV-C (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.70%	07/15/2038	3,236,835
1,600,000	CSWP Trust, Series 2018-TOP-G (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.65%	08/15/2035	1,576,374
3,750,000	DBCO Mortgage Trust, Series 2011-8BP-C (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.90%	06/15/2034	3,685,797
6,415,000	DBCO Mortgage Trust, Series 2018-8BP-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.90%	06/15/2033	6,296,297
9,876,000	DBCO Mortgage Trust, Series 2018-8BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	3.00%	06/15/2033	9,127,097
16,445,724	DBPM Mortgage Trust, Series 2016-C1-XA	1.38%	05/10/2049	16,345,714
11,230,000	DBPM Mortgage Trust, Series 2017-C4-C	4.17%	06/10/2030	11,062,601
14,892,000	Fantaisies Mountain Ranch Trust, Series 2019-FML-G	3.90%	12/16/2036	14,737,056
2,663,200	FREM Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	5.74%	05/25/2026	2,641,478
124,742,277	FREM Mortgage Trust, Series 2017-K67-X2B	0.10%	09/25/2049	124,679,889
2,042,431	FREM Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.59%	12/25/2026	2,078,020
2,481,119	FREM Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.49%	04/25/2027	2,466,375
5,794,734	FREM Mortgage Trust, Series 2017-KS2W-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.89%	05/25/2027	5,796,660
845,940	FREM Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.39%	02/25/2025	839,882
1,929,206	FREM Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.14%	06/25/2025	1,963,324
2,048,499	FREM Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.40%	04/25/2029	2,053,991
2,544,479	FREM Mortgage Trust, Series 2018-KF48-B (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.54%	06/25/2026	2,508,815
1,963,507	FREM Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 2.30%, 2.30% Floor)	2.54%	08/25/2029	1,958,474
4,190,952	FREM Mortgage Trust, Series 2018-KF72-B (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.24%	11/25/2026	4,073,999
13,636,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.12%, 3.12% Floor)	3.33%	12/15/2036	13,027,915
2,000,000	Greysox Commercial Real Estate Notes, Series 2019-FL1-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	2.40%	05/15/2037	1,998,678
7,810,000	Greysox Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40%	09/15/2037	7,752,242
3,900,000	Greysox Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.80%	09/15/2037	3,854,540
10,700,000	Greysox Commercial Real Estate Notes, Series 2021-FL3-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40%	07/15/2039	10,414,835
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-FW8-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.50%	01/15/2031	4,799,851
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-FW8-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.20%	07/15/2031	4,766,157
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-FW8-G (1 Month LIBOR USD + 3.92%, 3.92% Floor)	4.32%	07/15/2031	4,424,453
10,950,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	3.75%	11/15/2036	10,767,695
3,358,706	GS Mortgage Securities Trust, Series 2014-GC24-NA	0.71%	09/10/2047	3,151,516
31,553,456	GS Mortgage Securities Trust, Series 2015-GC23-NA	0.78%	07/10/2048	31,448,989
8,471,731	GS Mortgage Securities Trust, Series 2015-GS1			

15,448,914	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-SP1-2A	0.89% (b)(g)	01/15/2049	451,230
32,220,067	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-8P4-2A	0.99% (b)(g)	12/15/2049	669,026
335,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WPT-C1X	4.05% (a)(b)	07/05/2033	239,448
5,245,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WPT-EFX	5.54% (a)(b)	07/05/2033	5,242,270
4,216,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	4,068,242
4,314,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.45% (a)(b)	05/05/2032	4,089,875
3,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.45% (a)(b)	05/05/2032	4,723,616
5,287,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.45% (a)(b)	05/05/2032	4,626,298
5,735,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(b)	05/05/2032	5,048,037
11,375,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	10,852,250
2,009,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-AMH-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	2.10% (a)	04/15/2038	52,905
4,144,400	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-A	0.17% (b)(g)	02/15/2047	338,890
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-A	4.48% (b)	09/15/2047	1,497,500
500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (b)	09/15/2047	486,143
4,280,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.98% (a)(b)	09/15/2047	3,924,350
17,067,730	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-EA	0.08% (b)(g)	11/15/2047	366,081
1,351,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C24-C	4.38% (b)	01/15/2048	1,372,541
5,287,800	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.80% (a)(b)	02/15/2048	4,516,324
2,028,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	4.12% (b)	05/15/2048	2,739,636
14,006,272	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-2A	0.00% (b)(g)	05/15/2048	228,961
24,527,263	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-3A	0.19% (b)(g)	07/15/2048	249,685
10,662,160	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-2A	0.82% (b)(g)	08/15/2048	249,684
17,062,645	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-2A	1.20% (b)(g)	11/15/2048	406,322
580,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.61% (b)	12/15/2048	567,230
7,942,000	KEEF Ltd., Series 2021-F12-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	2.09% (a)	02/15/2039	7,852,467
14,323,000	KEEF Ltd., Series 2022-F14-A (Secured Overnight Financing Rate + 1 Month + 1.45%, 1.45% Floor)	2.09% (a)	02/15/2039	14,476,907
10,000,000	LCCM, Series 2017-L2-C2C	4.71% (a)	07/12/2030	9,516,673
6,347,000	LCCM, Series 2021-F13-AS (1 Month LIBOR USD + 1.80%, 1.80% Floor)	2.20% (a)	11/15/2038	6,293,971
2,000,000	LCCM, Series 2021-F13-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.00% (a)	11/15/2038	2,366,472
1,000,000	Laureate Senior Ltd., Series 2019-CRE1-C (1 Month LIBOR USD + 2.95%, 2.45% Floor)	2.95% (a)	05/15/2038	1,002,241
2,000,000	Laureate Senior Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	2.10% (a)	05/15/2038	1,994,584
5,735,000	Laureate Senior Ltd., Series 2021-CRE7-A (Secured Overnight Financing Rate 30 Day Average + 1.55%, 1.55% Floor)	1.60% (a)	01/17/2037	5,716,281
8,685,631	LSTAR Commercial Mortgage Trust, Series 2016-4-2A	1.70% (a)(b)(g)	03/30/2049	276,573
65,252,343	LSTAR Commercial Mortgage Trust, Series 2017-5-2A	0.79% (b)(b)(g)	06/30/2050	1,686,769
172,266,000	Mad Trus, Series 2021-AMX-D (1 Month LIBOR USD + 2.60%, 2.05% Floor)	2.60% (a)	01/15/2039	16,900,822
2,257,632	Manhattan Bank of India Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%)	2.90% (a)	08/25/2024	2,528,453
5,150,000	MFI Ltd., Series 2021-F16-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	2.32% (a)	07/16/2036	5,067,564
12,550,000	MFI Ltd., Series 2022-F18-AS (Secured Overnight Financing Rate 30 Day Average + 1.75%, 1.75% Floor)	1.80% (a)	02/19/2037	12,546,002
11,031,000	MFT Trust, Series 2020-AMC-D	0.63% (a)(b)	02/10/2042	9,068,271
1,635,000	MHC Commercial Mortgage Trust, Series 2021-AMH-C2-E (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.35% (a)	05/15/2023	1,581,205
5,000,000	MHC Commercial Mortgage Trust, Series 2021-AMH-C2-F (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.00% (a)	04/15/2038	4,917,049
3,375,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	2,709,316
10,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CK3-CVK	4.10% (a)(b)	10/15/2030	9,259,902
3,230,518	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-212-2A	0.75% (b)(g)	05/15/2046	3,076,279
13,396,202	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-47-2A	1.27% (b)(g)	02/15/2046	12,735
3,759,998	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14-2A	0.96% (b)(g)	02/15/2047	48,896
500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.49% (b)	10/15/2047	497,152
120,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-220-C	4.45% (a)(b)	02/15/2048	117,062
16,919,140	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-2A	1.17% (b)(g)	05/15/2040	89,916
8,694,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.55% (a)	11/15/2034	8,168,901
1,683,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.75% (a)	11/15/2034	1,530,338
71,000	Morgan Stanley Capital Trust, Series 2019-N1028-A (1 Month LIBOR USD + 2.04%, 2.04% Floor)	4.34% (a)	12/15/2036	699,462
11,227,000	Morgan Stanley Capital Trust, Series 2019-FEND-F (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.15% (a)	05/15/2036	12,445,699
1,331,000	Morgan Stanley Capital Trust, Series 2019-FEND-F (1 Month LIBOR USD + 2.05%, 2.05% Floor)	3.20% (a)	05/15/2036	1,194,711
9,940,000	Navis Commercial Mortgage Securities Trust, Series 2018-F18-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.60% (a)	06/15/2035	9,660,791
8,191,000	Navis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.50% (a)(b)	01/15/2037	7,910,094
4,842,000	Navis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.50% (a)(b)	01/15/2037	4,525,121
4,426,000	Navis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.50% (a)(b)	01/15/2037	4,167,345
4,665,000	Navis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.25% (a)(b)	12/15/2036	4,364,259
4,414,000	Navis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK2	3.25% (a)(b)	12/15/2036	4,068,636
12,153,000	New York Mortgage Trust, Series 2019-NYTD-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40% (a)	12/15/2035	12,008,775
11,000,000	NLY Commercial Mortgage Trust, Series 2019-F12-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.30% (a)	05/15/2036	10,825,861
12,540,000	RLGH Trust, Series 2021-TBTD-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	2.11% (a)	04/15/2036	12,359,924
1,500,000	SFO Commercial Mortgage Trust, Series 2021-555-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	2.20% (a)	05/15/2038	1,461,885
188,042,400	SLG Office Trust, Series 2021-0VA-X	0.20% (a)(b)(g)	07/15/2041	3,192,821
32,942,277	SLGR, Series 2018-FIN-NXP	0.60% (b)(g)	12/15/2030	28
16,320,871	SMB Mortgage Trust, Series 2022-2ND-A (Secured Overnight Financing Rate + 1 Month + 1.65%, 1.65% Floor)	1.95% (a)	02/15/2039	16,242,558
16,835,000	Solo Tru, Series 2021-S00B0-B	2.70% (a)(b)	08/30/2038	13,894,520
8,500,000	SREIT Trust, Series 2021-MFV-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.97% (a)	11/15/2038	8,258,519
8,000,000	SREIT Trust, Series 2021-MFV-E (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.42% (a)	11/15/2038	8,228,128
6,950,000	STWD Ltd., Series 2019-F1-C (Secured Overnight Financing Rate + 1 Month + 2.00%, 1.95% Floor)	2.17% (a)	07/15/2038	4,575,616
8,744,000	STWD Ltd., Series 2019-F1-D (Secured Overnight Financing Rate + 1 Month + 2.40%, 2.35% Floor)	2.77% (a)	07/15/2038	8,695,541
8,426,435	Thorndon Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	3.77% (a)	11/11/2034	8,112,083
11,830,000	TRTX issuer Ltd., Series 2022-F13-A (Secured Overnight Financing Rate 30 Day Average + 1.65%, 1.65% Floor)	1.70% (a)	02/15/2039	11,585,062
3,070,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04% (a)	06/15/2030	3,815,151
2,634,000	UBS Commercial Mortgage Trust, Series 2017-C12-B	0.86% (b)(g)	06/15/2030	919,303
1,500,000	UBS Commercial Mortgage Trust, Series 2017-C14-C	4.43% (b)	10/15/2030	1,436,208
75,912,550	UBS Commercial Mortgage Trust, Series 2018-C13-2A	0.74% (b)(g)	10/15/2031	2,868,569
6,009,000	UBS Commercial Mortgage Trust, Series 2018-C14-C	4.70% (b)	02/15/2031	6,684,951
1,667,000	UBS Commercial Mortgage Trust, Series 2018-C16-C	4.48% (b)(g)	01/15/2031	1,666,498
187,000	UBS Commercial Mortgage Trust, Series 2018-NVCH-C (1 Month LIBOR USD + 4.84%, 4.84% Floor)	5.24% (a)	02/15/2032	177,005
5,893,630	VMC Finance LLC, Series 2019-F1-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	3.09% (a)	09/15/2036	5,795,966
1,600,000	VMC Finance LLC, Series 2022-F13-A (Secured Overnight Financing Rate 30 Day Average + 1.90%, 1.90% Floor)	1.95% (a)	02/18/2039	1,601,500
140,000	Wells Fargo Commercial Mortgage Trust, Series 2014-C118-B	3.90%	12/15/2047	533,884
10,137,165	Wells Fargo Commercial Mortgage Trust, Series 2015-C12-2A	0.86% (b)(g)	02/15/2048	207,728
3,321,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-B	4.08% (b)	05/15/2048	3,304,945
90,802,154	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-2A	0.89% (b)(g)	09/15/2038	1,270,145
2,651,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NX3-C	4.29% (b)	07/15/2038	2,605,951
24,922,235	Wells Fargo Commercial Mortgage Trust, Series 2016-NX32-2A	0.65% (b)(g)	07/15/2038	444,486
954,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C23-C	4.72% (b)	01/15/2039	929,480
11,155,051	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-2A	1.61% (b)(g)	03/15/2039	577,351
3,546,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NX36-C	4.39% (b)	11/15/2049	3,474,641
23,140,229	Wells Fargo Commercial Mortgage Trust, Series 2016-NX38-C	1.62% (b)(g)	11/15/2049	17,717,014
72,622,236	Wells Fargo Commercial Mortgage Trust, Series 2017-C12-3A	0.18% (b)(g)	07/15/2039	2,877,044
22,671,621	Wells Fargo Commercial Mortgage Trust, Series 2019-C32-2A	1.93% (b)(g)	08/15/2032	1,934,701
70,837,908	Wells Fargo Commercial Mortgage Trust, Series 2020-C37-2A	2.09% (b)(g)	08/15/2035	9,182,258
63,311,140	Wells Fargo Commercial Mortgage Trust, Series 2021-C39-2A	1.93% (b)(g)	04/15/2034	6,361,141
272,397	Wells Fargo Commercial Mortgage Trust, Series 2021-BA-VE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.00% (a)	02/15/2039	248,253
5,150,000	Wells Fargo Commercial Mortgage Trust, Series 2022-ONL-A	3.80% (a)	12/15/2039	5,261,776
2,965,379	WFRBS Commercial Mortgage Trust, Series 2014-C19-2A	1.00% (b)(g)	03/15/2047	38,570
6,854,265	WFRBS Commercial Mortgage Trust, Series 2014-C21-2A	1.02% (b)(g)	08/15/2047	126,577

1,011,824,514

Total Non-Agency Commercial Mortgage Backed Obligations – \$1,332,191,285

Non-Agency Residential Collateralized Mortgage Obligations – 13.3%

5,818,970	ACE Securities Corporation Home Equity Loan Trust, Series 2006-CW1-A2D (1 Month LIBOR USD + 0.52%, 0.52% Floor)	0.98%	07/25/2036	5,021,336
7,596,562	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2B (1 Month LIBOR USD + 0.12%, 0.12% Floor)	0.93%	11/25/2036	3,886,200
5,729,514	Adjustable Rate Mortgage Trust, Series 2006-A6-A (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.72% (a)	02/25/2036	3,999,173
6,201,439	Aria Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(b)	05/25/2041	6,030,901
2,372,228	American Home Mortgage Investment Trust, Series 2004-2-M (1 Month LIBOR USD + 0.90%, 0.90% Floor, 11.00% Cap)	1.30%	02/25/2044	2,468,164
6,000,000	Angel Oak Mortgage Trust LLC, Series 2019-1-A1	4.50% (a)(b)	11/25/2048	5,894,807
3,441,381	Angel Oak Mortgage Trust LLC, Series 2020-2-A1A	2.93% (a)(b)	01/26/2065	1,429,542
3,683,189	Angel Oak Mortgage Trust LLC, Series 2020-A-1	1.47% (a)(b)	06/25/2065	3,623,370
598,300	Angel Oak Mortgage Trust LLC, Series 2020-A-3	1.79% (a)(b)	05/25/2065	587,544
9,470,237	Angel Oak Mortgage Trust LLC, Series 2021-7-A1	1.98% (a)(b)	10/25/2066	9,079,102
1,707,965	Amory Mortgage Trust, Series 2019-1-A1	3.81% (a)(b)	01/25/2049	1,743,517
998,258	Amory Mortgage Trust, Series 2019-2-A2	3.59% (a)(b)	04/25/2049	976,723
6,514,470	Amory Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	05/25/2048	6,332,904
1,231,899	Base of America Funding Corporation, Series 2006-7-T2A1	5.88% (b)	10/25/2036	1,155,781
11,425,510	Base of America Funding Corporation, Series 2015-R2-A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.42% (a)	09/20/2036	11,204,978
2,494,000	Base of America Funding Corporation, Series 2015-R2-PA2	0.71% (a)	07/27/2036	2,385,859
1,516,680	Base of America Mortgage Securities Trust, Series 2005-2-A5	2.77% (a)	10/25/2031	1,375,414
3,372,693	Base of America Mortgage Securities Trust, Series 2007-3-A1	6.00%	09/25/2037	3,070,312
4,835,801	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% (a)(b)	06/28/2034	4,650,903
7,108,456	BCAP LLC Trust, Series 2009-BR4-7A2	6.00% (a)(b)	03/26/2037	7,373,852
1,455,096	HCAP LLC Trust, Series 2013-BR3-3A4	5.50% (a)(b)	10/26/2035	1,164,154
1,094,117	Bellevue Ltd., Series 2010-1-A1R (1 Month LIBOR USD + 1.85%, 1.85% Floor)	2.11% (a)	05/15/2028	1,061,180
22,901,437	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(b)	04/01/2069	21,538,243
6,948,821	BRAVO Residential Funding Trust, Series 2021-NQM2-A3	1.44% (a)(b)	03/25/2060	5,923,252
9,060,710	BRAVO Residential Funding Trust, Series 2022-BP1-A1	2.79% (a)	09/25/2061	8,577,772
904,686	CHL Mortgage Pass-Through Trust, Series 2008-0A-2	5.99%	05/25/2035	870,651
10,636,337	CHL Mortgage Pass-Through Trust, Series 2006-20-1A18 (1 Month LIBOR USD + 0.65%, 0.65% Floor, 6.00% Cap)	1.11%	02/25/2037	4,516,193
1,852,541	CHL Mortgage Pass-Through Trust, Series 2006-21-1A10	5.79%	02/25/2037	1,192,969
590,533	CHL Mortgage Pass-Through Trust, Series 2007-1A-1A15	6.50%	09/25/2037	426,205
7,986,866	Cignap Mortgage Loan Trust, Series 2019-A-1	3.23% (a)(b)	09/25/2039	7,087,157
25,446,640	Cignap Mortgage Loan Trust, Series 2019-A-1A1	3.23% (a)(b)	11/25/2039	25,460,120
2,498,790	Cignap Mortgage Loan Trust, Series 2020-EXPI-A1A1	1.80% (a)(b)	05/25/2060	2,497,973
774,615	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	757,567
2,968,800	COLT Mortgage Loan Trust, Series 2020-3-A3	2.38% (a)(b)	04/27/2065	266,103
4,082,530	COLT Mortgage Loan Trust, Series 2021-1B-A1	0.80% (a)(b)	06/25/2060	4,040,615

8,301,551	Countrywide Alternative Loan Trust, Series 2006-16CB-A5	6.00%	06/25/2036	6,051,186
1,640,140	Countrywide Alternative Loan Trust, Series 2006-25CB-A21	5.50%	11/25/2036	1,181,311
2,230,084	Countrywide Alternative Loan Trust, Series 2006-31-A6	6.25%	11/25/2046	1,528,412
6,158,875	Countrywide Alternative Loan Trust, Series 2006-38T2-1A3	5.75%	12/25/2036	3,406,436
1,614,729	Countrywide Alternative Loan Trust, Series 2006-44-2A9	6.00%	07/25/2036	1,244,298
1,701,570	Countrywide Alternative Loan Trust, Series 2006-46-A5	6.00%	09/25/2036	1,180,688
3,992,931	Countrywide Alternative Loan Trust, Series 2006-GA21A-1B1 (1 Month LIBOR USD + 0.17%, 0.19% Floor)	0.84%	06/20/2046	2,794,991
4,552,438	Countrywide Alternative Loan Trust, Series 2006-GA21A-1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.84%	03/20/2047	4,045,730
12,693,817	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	7,872,555
10,850,144	Countrywide Alternative Loan Trust, Series 2007-12T1-A5	6.00%	06/25/2037	7,062,977
311,386	Countrywide Alternative Loan Trust, Series 2007-12CB-A7	5.00%	07/25/2037	261,187
4,448,614	Countrywide Alternative Loan Trust, Series 2007-28CB-A1	6.00%	06/25/2037	3,322,388
11,850,763	Countrywide Alternative Loan Trust, Series 2007-2T1-1A6	6.00%	05/25/2037	7,408,169
2,482	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-A1	4.50%	04/25/2022	739
1,232,979	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	1,094,687
52,992	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5	6.00%	12/25/2035	80,117
584,699	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-5A3	5.50%	10/25/2035	414,283
4,396,241	Credit Suisse Mortgage Capital Trust, Series 2030-SPT1-A1	1.62% (0.00)	04/25/2065	4,382,245
50,044,099	Credit Suisse Mortgage Capital Trust, Series 2019-RP10-A1	2.94% (0.00)	12/26/2039	49,669,639
9,044,500	CSMC Trust, Series 2009-8B-A22	6.00% (0.00)	03/26/2037	2,161,887
465,852	CSMC Trust, Series 2011-21A-1A5	2.47% (0.00)	07/27/2038	408,332
8,194,120	CSMC Trust, Series 2020-RPL2-A12	3.42% (0.00)	02/25/2040	8,094,989
6,626,740	CSMC Trust, Series 2020-RPL4-A1	2.69% (0.00)	03/25/2040	5,921,587
699,239	CSMC Trust, Series 2021-2B1-A1	2.47% (0.00)	09/27/2046	673,991
19,791,263	CSMC Trust, Series 2022-NQM1-A1	2.27% (0.00)	11/25/2046	19,091,120
7,239,887	Deutsche ALTA Securities, Inc. Mortgage Loan Trust, Series 2006-ARA-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.94%	12/25/2036	3,304,026
4,303,835	Deutsche ALTA Securities, Inc. Mortgage Loan Trust, Series 2006-ARA-A2 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 0.50% Cap)	0.84%	12/25/2036	2,217,496
221,906	Deutsche ALTA Securities, Inc. Mortgage Loan Trust, Series 2007-OA2-A1 (12 Month US Treasury Average + 0.77%, 0.77% Floor)	0.91%	05/25/2047	217,461
477,263	Deutsche ALTA Securities, Inc. Mortgage Loan Trust, Series 2006-ABA-41A	6.01% (0)	10/25/2036	456,888
411,519	Deutsche Mortgage & Asset Receivables Corporation, Series 2014-RS1-1A2	6.50% (0.00)	07/27/2037	362,044
6,833,781	GCAT LLC, Series 2020-3-A1	2.98% (0.00)	09/25/2025	6,834,990
4,483,432	GCAT LLC, Series 2020-NQM-A1	1.50% (0.00)	04/25/2065	4,409,386
8,957,266	GCAT LLC, Series 2021-NQM-A3	1.50% (0.00)	08/25/2066	8,073,186
1,207,144	GA Mortgage-Backed Securities Trust, Series 2019-S1-A1	2.63% (0.00)	01/25/2039	1,209,536
5,095,226	GSAA Home Equity Trust, Series 2006-19-A1A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.91%	12/25/2036	2,738,311
341,740	GSR Mortgage Loan Trust, Series 2006-2F-3A4	6.00%	02/25/2036	209,931
2,193,354	HarboView Mortgage Loan Trust, Series 2006-1-2A1A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.64%	03/19/2036	2,508,180
990,839	Impeo Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.34% Floor, 1.50% Cap)	1.00%	02/25/2037	876,426
861,688	Imb-Nine INDEX Mortgage Loan Trust, Series 2006-GBS-A4	3.17% (0.00)	06/25/2036	816,369
34,082,429	JP Morgan Alternative Loan Trust, Series 2005-S1-1A1	6.00%	12/25/2035	18,032,175
4,277,173	JP Morgan Alternative Loan Trust, Series 2007-S1-A2 (1 Month LIBOR USD + 0.68%, 0.68% Floor, 11.50% Cap)	1.14%	04/25/2047	4,268,046
12,199,817	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.96%	07/25/2036	6,925,051
6,425,746	JP Morgan Reconciliation Trust, Series 2014-4-C	(0.00)	01/26/2036	2,381,153
92,467	Legacy Mortgage Asset Trust, Series 2019-G5-A1	3.20% (0.00)	06/25/2039	782,223
3,729,313	Legacy Mortgage Asset Trust, Series 2019-G56-A1	3.00% (0.00)	06/25/2039	3,725,470
20,212,778	Legacy Mortgage Asset Trust, Series 2020-G83-A1	3.25% (0.00)	05/25/2040	20,088,542
6,394,773	Legacy Mortgage Asset Trust, Series 2020-G84-A1	3.25% (0.00)	02/25/2040	6,523,023
2,295,739	Legacy Mortgage Asset Trust, Series 2020-SL1-A1	2.75% (0.00)	01/25/2040	2,279,125
3,201,482	Legacy Mortgage Asset Trust, Series 2021-G81-A1	1.89% (0.00)	03/25/2046	3,111,812
14,690,976	Legacy Mortgage Asset Trust, Series 2021-G83-A1	1.75% (0.00)	07/25/2041	14,047,620
28,206,869	Legacy Mortgage Asset Trust, Series 2021-G84-A1	1.65% (0.00)	11/25/2040	26,857,959
208,046	Lidman Mortgage Trust, Series 2006-1-A3	5.50%	02/25/2036	148,183
10,244,223	Lidman Trust, Series 2007-15S1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.71%	06/25/2047	10,421,149
17,143,050	Lidman Trust, Series 2007-4N-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70%	05/25/2047	16,907,367
10,000,000	LJHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (0.00)	09/25/2026	9,645,182
17,375,482	Long Beach Mortgage Loan Trust, Series 2006-11-2A2 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	0.56%	12/25/2036	8,000,620
10,779,974	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.84%	03/25/2046	4,704,960
82,000	MASTR Adjustable Rate Mortgage Trust, Series 2008-2-A1	1.75% (0)	05/25/2036	85,000
1,767,153	MASTR Adjustable Rate Mortgage Trust, Series 2006-GA2-4A1A (12 Month US Treasury Average + 0.85%, 0.85% Floor)	0.99%	12/25/2046	1,559,497
355,323	Memill Lynch Alternative Note Asset Trust, Series 2007-F1-2A6	6.00%	03/25/2037	188,631
12,308,848	Memill Lynch Mortgage Investment Trust, Series 2006-AF1-AFCZ	6.25%	06/25/2036	704,352
37,573,858	Memill Lynch Mortgage Investment Trust, Series 2006-BM2-A1A (1 Month LIBOR USD + 0.37%, 0.37% Floor)	0.81%	06/25/2037	16,650,375
4,703,571	Memill Lynch Mortgage Investment Trust, Series 2007-HE2-A2A (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70%	02/25/2037	1,820,346
7,273,114	Memill Lynch Mortgage Investment Trust, Series 2007-HE2-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	0.88%	02/25/2037	2,852,943
714,292	MFT Trust, Series 2021-NQM2-A3	1.47% (0.00)	11/25/2044	6,753,783
250,489	Morgan Stanley Mortgage Loan Trust, Series 2006-2-A1	5.48% (0)	02/25/2036	193,236
412,467	Morgan Stanley Residential Mortgage Loan Trust, Series 2008-RPL1-A1	6.00% (0.00)	03/25/2040	633,607
25,000,000	New York Mortgage Trust, Series 2021-BPL1-A1	2.24% (0.00)	05/25/2026	24,206,077
4,857,634	Nomura Residential Trust, Series 2015-8R-4A4	1.47% (0.00)	11/25/2047	4,159,946
19,888,715	NYMT Loan Trust, Series 2008-S3-A1	2.94% (0.00)	10/25/2040	19,516,137
408,813	OBX Trust, Series 2020-E302-A1	2.50% (0.00)	06/25/2040	362,090
4,054,145	OBX Trust, Series 2021-NQM2-A3	1.50% (0.00)	05/25/2041	3,855,676
7,721,519	OBX Trust, Series 2022-NQM1-A1	2.31% (0.00)	11/25/2041	7,488,966
3,480,911	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (0.00)	09/27/2040	3,283,315
4,204,585	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (0.00)	06/27/2040	4,040,131
33,187,718	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.47% (0.00)	07/25/2051	32,093,984
34,039,622	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (0.00)	02/25/2041	33,383,512
9,990,844	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (0.00)	07/25/2051	9,656,765
23,296,060	PRPM LLC, Series 2021-2-A1	2.12% (0.00)	03/25/2026	22,627,306
9,525,597	PRPM LLC, Series 2021-4-A1	1.47% (0.00)	04/25/2026	9,107,247
7,646,237	PRPM LLC, Series 2021-6-A1	1.79% (0.00)	07/25/2026	7,131,113
14,152,215	PRPM LLC, Series 2021-7-A1	1.87% (0.00)	08/25/2026	13,457,522
10,000,000	PRPM LLC, Series 2021-1-A1	3.72% (0.00)	02/25/2027	9,839,665
5,134,883	RASC Trust, Series 2004-K3T-2A2 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	1.04%	06/25/2034	4,997,595
91,867	REBSOP Reconciliation Trust, Series 2009-2-A2 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	6.00%	04/26/2035	700,863
599,893	Residential Accrual Loan, Inc., Series 2006-Q812-2A3	6.00%	09/25/2036	556,515
1,627,879	Residential Accrual Loan, Inc., Series 2007-Q84-3A4	6.00%	03/25/2037	1,503,632
2,026,860	Residential Accrual Loan, Inc., Series 2007-Q84-3A9	6.00%	03/25/2037	1,939,867
1,917,816	Residential Accrual Loan, Inc., Series 2007-Q84-A11 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	1.00%	06/25/2037	1,822,086
875,934	Residential Accrual Loan, Inc., Series 2007-Q88-A33	6.50%	07/25/2037	829,460
687,537	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	393,050
2,091,415	Residential Asset Securitization Trust, Series 2006-A6-1A4	6.00%	07/25/2036	866,625
4,733,033	Residential Funding Mortgage Securities Trust, Series 2007-S1-A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	1.00%	01/25/2037	3,959,440
5,949,400	Residential Mortgage Loan Trust, Series 2019-2-A1	3.16% (0.00)	06/25/2039	5,249,162
6,275,228	Securitized Asset Backed Receivables LLC Trust, Series 2006-WM5-A1 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	0.56%	10/25/2036	2,618,436
2,183,637	Sundance Home Loan Trust, Series 2007-0PFT3-2A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.64%	08/25/2037	2,119,751
15,238,968	Specialty Underwriting & Residential Finance Trust, Series 2006-BG4-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.74%	09/25/2037	14,329,670
8,000,000	Starwood Mortgage Reinvestment Trust, Series 2020-2-0HE	3.80% (0)	04/25/2040	7,679,418
36,037,261	Starwood Mortgage Reinvestment Trust, Series 2021-5-A1	1.92% (0.00)	09/25/2046	34,025,067
1,845,000	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.00% (0)	12/25/2035	1,738,363
38,594,267	Tosnak Corporation Ltd., Series 2020-1-A1	2.73% (0.00)	03/25/2023	38,322,718
18,072,311	VCAT LLC, Series 2021-NPL1-A1	2.29% (0.00)	12/26/2039	17,631,654
16,609,782	VCAT LLC, Series 2021-NPL4-A1	1.47% (0.00)	08/25/2051	16,073,066
8,396,996	VCAT LLC, Series 2021-NPL5-A1	1.87% (0.00)	08/25/2051	8,065,996
4,513,416	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.85% (0.00)	10/26/2048	4,531,512
3,973,835	Velocity Commercial Capital Loan Trust, Series 2020-1-A2	2.98% (0.00)	02/25/2030	3,777,074
2,931,996	Velocity Commercial Capital Loan Trust, Series 2021-1-04E	2.20% (0.00)	05/25/2031	2,825,246
1,986,015	Velocity Commercial Capital Loan Trust, Series 2021-2-04E	2.20% (0.00)	08/25/2051	1,861,460
8,923,167	Venent Opportunity Loan Trust, Series 2021-NP11-A1	1.87% (0.00)	08/25/2051	8,564,987
3,961,076	Venus Securitization Trust, Series 2020-4-A1	1.50% (0.00)	05/25/2065	3,877,241
435,803	Venus Securitization Trust, Series 2020-4-A3	2.32% (0.00)	05/25/2065	428,389
1,500,000	Venus Securitization Trust, Series 2020-NV1-A2	3.04% (0.00)	05/25/2068	1,441,517
1,708,610	Venus Securitization Trust, Series 2020-NPL1-A1	3.60% (0.00)	08/25/2039	1,768,220
18,377,903	Venus Securitization Trust, Series 2021-7-A1	1.83% (0.00)	10/25/2066	17,439,559
4,303,817	Venus Securitization Trust, Series 2021-81-A3	1.20% (0.00)	10/25/2063	4,047,764
22,200,000	Venus Securitization Trust, Series 2021-81-A1	4.13% (0)	02/25/2067	22,101,177
5,389,974	VOLT LLC, Series 2021-NP19-A1	1.99% (0.00)	05/25/2051	5,249,645
13,460,241	VOLT LLC, Series 2021-NPL1-A1	1.89% (0.00)	02/27/2051	13,079,969
1,247,372	VOLT LLC, Series 2021-NPL2-A1	1.89% (0.00)	02/27/2051	1,212,309
5,993,051	VOLT LLC, Series 2021-NPL5-A1	2.12% (0.00)	09/27/2051	5,850,071
3,152,211	VOLT LLC, Series 2021-NPL8-A1	2.12% (0.00)	04/25/2051	3,125,997
29,617,369	VOLT LLC, Series 2021-NPL9-A1	2.12% (0.00)	04/25/2051	28,426,634
6,890,909	Washington Mutual Asset-Backed Certificate Trust, Series 2006-HE5-2A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.64%	10/25/2036	3,941,083
2,530,872	Washington Mutual Asset-Backed Certificate Trust, Series 2006-HE5-2A3 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.69%	10/25/2036	1,296,291
1,310,427	Washington Mutual Mortgage Pass-Through Certificate Trust, Series 2005-8-2B1 (1 Month LIBOR USD + 0.41%, 0.41% Floor, 5.50% Cap)	0.87%	10/25/2035	1,236,264
3,332,239	Washington Mutual Mortgage Pass-Through Certificate Trust, Series 2005-8-A1A5	6.00% (0)	04/26/2035	3,521,023
85,794	Washington Mutual Mortgage Pass-Through Certificate Trust, Series 2006-5-1A5	6.00%	07/25/2036	78,124
3,349,437	Washington Mutual Mortgage Pass-Through Certificate Trust, Series 2006-AR10-2A1	2.70% (0)	05/25/2036	3,231,779
12,885,809	Washington Mutual Mortgage Pass-Through Certificate Trust, Series 2006-AR18-1A1	2.94% (0)	01/25/2037	11,948,085
1,867,654	Washington Mutual Mortgage Pass-Through Certificate Trust, Series 2007-HE4-2A3 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.67%	07/25/2047	1,765,015
458,862	Wells Fargo Alternative Loan Trust, Series 2007-FA5-1A1	6.25%	11/25/2037	638,279

6,845,000	Aurizon, Inc.	3.50%	08/15/2024	6,958,612	
6,495,000	AT&T, Inc.	4.45%	04/01/2024	6,688,632	
9,905,000	Affinity Global Funding (Secured Overnight Financing Rate + 0.70%)	0.97% (a)	05/28/2024	9,796,179	
3,250,000	Atlas Energy Corporation	0.63%	03/30/2023	3,203,303	
2,175,000	Avery Dennison Corporation	0.85%	08/15/2024	2,070,197	
8,900,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	1.17%	03/05/2024	8,976,676	
4,225,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	0.62%	04/22/2025	4,201,139	
4,495,000	Baring Company	4.51%	05/01/2023	4,608,660	
3,100,000	Brightstitch Financial Global Funding	0.60% (a)	06/28/2023	3,036,509	
6,430,000	Campbell Soup Company	3.95%	03/15/2025	6,549,486	
1,847,000	Capital One Financial Corporation	3.20%	01/30/2023	1,903,743	
4,425,000	Capital One Financial Corporation	3.00%	01/29/2024	4,499,390	
7,247,000	Cardinal Health, Inc.	3.08%	06/15/2024	7,255,441	
2,445,000	Cardinal Health, Inc.	3.50%	11/15/2024	2,469,290	
983,000	Carrier Global Corporation	2.24%	02/15/2025	957,947	
4,483,000	Charles Schwab Corporation (Secured Overnight Financing Rate + 1.05%)	1.29%	01/03/2027	4,523,107	
2,735,000	Cigna Corporation	0.61%	03/15/2024	2,626,729	
4,382,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.55%	06/01/2024	4,900,595	
1,950,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	1,857,415	
6,723,000	Congru Brands, Inc.	4.30%	05/01/2024	6,915,049	
1,619,000	Dell International LLC	5.49%	06/15/2025	1,666,744	
922,000	Dell International LLC	4.00%	07/15/2024	942,629	
3,955,000	Dell International LLC	5.85%	07/15/2025	4,224,811	
3,325,000	Dollar General Corporation	4.15%	11/01/2025	3,446,156	
6,448,000	Dollar Tree, Inc.	4.00%	04/15/2025	6,603,086	
4,340,000	Energy Transfer LP	5.88%	01/15/2024	4,523,109	
1,174,000	Energy Transfer LP	4.50%	04/15/2024	1,406,766	
757,000	Energy Transfer LP	4.05%	03/15/2025	768,471	
71,135,000	Energy Corporation	0.90%	09/15/2025	6,532,754	
6,575,000	Equinix, Inc.	1.25%	07/15/2025	6,137,079	
5,730,000	Espequia Group, Inc.	6.25% (a)	05/01/2025	6,138,677	
6,590,000	Exxon Mobil Corporation	1.57%	04/15/2023	6,572,280	
6,480,000	General Mills, Inc.	3.70%	10/17/2023	6,588,209	
6,445,000	General Motors Financial Company, Inc.	5.25%	04/01/2026	6,777,651	
6,445,000	Goldman Sachs Group, Inc.	3.10%	04/01/2023	6,497,000	
6,205,000	HCA, Inc.	5.00%	03/15/2024	6,435,012	
5,855,000	Hyatt Hotels Corporation	1.30%	10/01/2023	5,708,721	
5,845,000	Hyundai Capital America	2.85% (a)	11/01/2022	5,660,612	
1,180,000	Hyundai Capital America	1.00% (a)	09/17/2024	1,140,645	
5,880,000	JPMorgan Chase & Company	3.00%	07/15/2025	5,957,219	
1,850,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	1,850,960	
5,165,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.42%)	0.56%	02/16/2025	4,939,426	
6,660,000	Keurig Dr Pepper, Inc.	0.75%	01/15/2024	6,419,148	
3,550,000	Kinder Morgan Energy Partners LP	3.95%	09/01/2022	3,262,599	
6,605,000	Magnificent, Inc.	3.79% (a)	03/15/2025	6,607,732	
6,325,000	Marriott International, Inc.	3.60%	04/15/2024	6,394,253	
6,453,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	6,572,700	
1,700,000	Merck & Co., Inc.	0.85%	07/15/2023	1,626,428	
1,600,000	McDonald's Corporation	3.35%	04/01/2023	1,620,605	
480,000	McDonald's Corporation	3.38%	05/26/2025	488,294	
2,115,000	McDonald's Corporation	1.45%	09/01/2025	2,021,477	
6,723,000	Metaplay Technology, Inc.	0.97%	02/15/2024	6,449,841	
6,760,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.35%	01/25/2024	6,652,705	
6,660,000	Morgan Stanley (Secured Overnight Financing Rate + 0.42%)	0.75%	04/05/2024	6,526,301	
6,436,000	Monist Company	4.25%	11/15/2023	6,575,503	
500,000	Mylan, Inc.	3.13% (a)	01/15/2023	502,167	
1,580,000	Nisum Motor Acceptance Company LLC	1.17% (a)	09/10/2024	1,479,625	
5,345,000	Norfolk Southern Corporation	3.25%	08/01/2023	5,409,629	
1,105,000	Norfolk Southern Corporation	2.93%	01/15/2025	1,106,427	
7,640,000	NVIDIA Corporation	0.58%	06/14/2024	7,555,981	
5,970,000	Omnium Group, Inc.	3.65%	11/01/2024	5,131,556	
3,070,000	Pacific Gas and Electric Company	1.75%	06/01/2022	3,066,856	
3,830,000	Pacific Gas and Electric Company	3.25%	02/16/2024	3,814,755	
6,295,000	Penske Truck Leasing Company	2.70% (a)	11/01/2024	6,205,863	
6,505,000	PepsiCo, Inc.	0.75%	05/01/2023	6,414,808	
9,100,000	Phillips 66	3.85%	04/00/2023	9,014,279	
2,270,000	Phillips 66	1.30%	02/15/2026	2,128,432	
1,130,000	Pioneer Natural Resources Company	0.55%	05/15/2023	1,105,520	
5,195,000	Public Service Enterprise Group, Inc.	11.08%	11/08/2023	5,080,542	
6,730,000	Rapalogic Services, Inc.	2.50%	06/15/2024	6,703,673	
6,765,000	Royal Dutch Shell PLC	0.75%	09/02/2023	6,680,607	
6,240,000	Schlumberger Holdings Corporation	3.75% (a)	05/01/2024	6,375,676	
2,620,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	2,636,444	
6,700,000	Sims Property Group LP	2.00%	09/13/2024	6,580,244	
6,690,000	Southern California Edison Company (Secured Overnight Financing Rate + 0.85%)	1.11%	04/01/2024	6,699,317	
6,440,000	Southern California Edison Company	1.15%	05/04/2023	6,577,994	
755,000	Synovus Financial	2.85%	07/25/2022	757,165	
2,720,000	Synovus Financial	4.38%	03/19/2024	2,772,375	
3,295,000	Synovus Financial	4.25%	06/15/2024	3,341,503	
4,845,000	Thermo Fisher Scientific, Inc.	0.00%	10/01/2023	4,810,212	
6,455,000	Texas Container International Ltd.	0.80% (a)	08/01/2023	6,426,660	
3,523,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	0.60%	06/09/2025	3,502,949	
3,680,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	3,527,045	
6,425,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.07%)	1.61%	06/15/2025	6,511,527	
1,560,000	Viatici, Inc.	1.15%	06/22/2022	1,560,003	
6,755,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	6,676,558	
6,830,000	Welltower, Inc.	3.63%	03/15/2024	6,905,813	
2,215,000	Williams Companies, Inc.	4.30%	03/04/2024	2,265,533	
4,000,000	Williams Companies, Inc.	4.55%	04/24/2024	4,258,713	
3,210,000	Workday, Inc.	3.50%	04/01/2027	3,211,353	
6,800,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	6,528,107	
Total US Corporate Bonds (Cov 542,493,716)					449,311,612

US Government and Agency Mortgage Backed Obligations - 3.9%					
23,460,555	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.32% (b)(g)	03/25/2023	192,693	
563,257	Federal Home Loan Mortgage Corporation, Pool G06626	3.00%	02/01/2045	560,524	
549,024	Federal Home Loan Mortgage Corporation, Pool G06631	3.00%	03/01/2045	546,387	
4,313,383	Federal Home Loan Mortgage Corporation, Pool S08093	2.40%	01/01/2016	4,406,026	
12,574,737	Federal Home Loan Mortgage Corporation, Pool S08119	2.00%	09/01/2016	13,191,363	
1,471,019	Federal Home Loan Mortgage Corporation, Series 2021-MNI-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.10% (a)	01/25/2051	1,423,880	
351,670	Federal Home Loan Mortgage Corporation, Series 3417-5M (1 + 1 Month LIBOR USD + 6.24%, 6.24% Cap)	5.88% (b)(g)	02/15/2018	53,583	
1,322,440	Federal Home Loan Mortgage Corporation, Series 4060-QA	1.50%	09/15/2026	1,321,089	
395,563	Federal Home Loan Mortgage Corporation, Series 4071-GA	0.00%	02/15/2044	395,563	
71,493,828	Federal Home Loan Mortgage Corporation, Series 4897-F (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	0.40%	07/15/2049	71,174,521	
11,339,998	Federal Home Loan Mortgage Corporation, Series 4954-LB	2.50%	02/25/2030	11,102,365	
71,339,435	Federal Home Loan Mortgage Corporation, Series 5105-NH	2.00%	02/25/2017	6,831,060	
14,684,862	Federal Home Loan Mortgage Corporation, Series 5202-BH	2.40%	12/25/2047	14,692,768	
4,633,132	Federal Home Loan Mortgage Corporation, Series R-F11-AS (Secured Overnight Financing Rate: 30 Day Average + 0.25%, 0.25% Floor)	0.28%	05/25/2028	4,488,246	
2,129,243	Federal National Mortgage Association Pass-Thru, Pool AL2967 (12 Month LIBOR USD + 1.67%, 1.67% Floor, 7.40% Cap)	1.88%	11/01/2042	2,198,701	
3,213,972	Federal National Mortgage Association Pass-Thru, Pool AP9770 (12 Month LIBOR USD + 1.70%, 1.70% Floor, 7.54% Cap)	1.95%	07/01/2042	3,333,140	
724,478	Federal National Mortgage Association Pass-Thru, Pool AS4445	3.00%	03/01/2045	720,480	
222,588	Federal National Mortgage Association Pass-Thru, Pool MA1200	3.00%	01/01/2022	226,218	
931,132	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	950,686	
1,174,221	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.56%, 1.56% Floor, 6.99% Cap)	1.82%	05/01/2045	1,213,482	
5,941,862	Federal National Mortgage Association, Pool BM4513 (12 Month LIBOR USD + 1.60%, 1.60% Floor, 7.69% Cap)	2.44%	05/01/2044	5,177,439	
1,754,826	Federal National Mortgage Association, Pool C08062	1.50%	06/01/2016	1,699,543	
15,717,268	Federal National Mortgage Association, Pool M44476	2.00%	11/01/2040	16,776,212	
895,434	Federal National Mortgage Association, Series 2012-32-DA	2.00%	11/25/2026	895,113	
190,989	Federal National Mortgage Association, Series 2013-46-RP	3.50%	04/25/2042	191,031	
26,772,818	Federal National Mortgage Association, Series 2016-2-F (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	0.40%	02/25/2046	26,644,142	
1,688,462	Federal National Mortgage Association, Series 2016-2-FA	3.00%	02/25/2046	1,648,320	
8,500,910	Federal National Mortgage Association, Series 2019-25-SB (1 + 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.59% (b)(g)	06/25/2049	13,173,332	
10,983,929	Federal National Mortgage Association, Series 2019-35-F (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap)	0.81%	07/25/2049	10,970,861	
6,139,372	Federal National Mortgage Association, Series 2020-39-BH	3.00%	06/25/2040	6,022,591	
20,640,907	Federal National Mortgage Association, Series 2020-45-L	3.00%	07/25/2040	20,108,314	
210,918,718	Federal National Mortgage Association, Series 2020-M40-A-1	1.25% (b)	11/25/2030	215,529,470	
7,387,062	Federal National Mortgage Association, Series 2021-21-GL	2.00%	07/25/2043	7,191,158	
6,607,588	Federal National Mortgage Association, Series 2021-21-BG	1.12%	11/25/2047	6,571,196	
10,520,579	Federal National Mortgage Association, Series 2021-29-CG	1.20%	05/25/2041	9,732,449	
14,714,486	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	14,001,280	
10,627,068	Federal National Mortgage Association, Series 2021-M2D-A-1	1.84% (b)	10/25/2031	9,969,803	
35,744,199	Federal National Mortgage Association, Series 2022-M5-A-1	2.42% (b)	01/01/2034	35,155,589	
715,649	Government National Mortgage Association, Series 2016-136-LD	3.00%	04/20/2045	714,771	
4,939,824	Government National Mortgage Association, Series 2017-161-DF (1 Month LIBOR USD + 0.25%, 0.25% Floor, 6.50% Cap)	0.70%	10/20/2047	4,917,946	
77,640	Government National Mortgage Association, Series 2017-16-AC	3.00%	01/20/2045	73,744	
4,993,904	Government National Mortgage Association, Series 2018-45-F (1 Month LIBOR USD + 0.30%, 0.30% Floor, 6.50% Cap)	0.75%	05/20/2048	4,977,409	
6,335,673	Government National Mortgage Association, Series 2018-77-FA (1 Month LIBOR USD + 0.30%, 0.30% Floor, 6.50% Cap)	0.75%	06/20/2048	6,512,280	
27,991,995	Government National Mortgage Association, Series 2022-24-DC	2.00%	11/20/2034	27,632,217	
Total US Government and Agency Mortgage Backed Obligations (Cov 524,549,425)					329,827,686

US Government and Agency Obligations - 18.1%				
204,700,000	United States Treasury Notes	0.13%	02/28/2023	201,958,488
159,100,000	United States Treasury Notes	0.13%	04/30/2023	152,779,519
405,100,000	United States Treasury Notes	1.50%	02/29/2024	399,228,214
284,600,000	United States Treasury Notes	0.38%	04/15/2024	275,427,227
42,800,000	United States Treasury Notes	1.80%	12/15/2024	41,137,320

264,000,000	United States Treasury Notes	1.50%	02/15/2025	256,636,876
Total US Government and Agency Obligations (Cost \$1,254,945,641)				1,525,167,644
Common Stocks - 0.8%				
58,790	Foreign Equity (e) (f)			1,230,477
39,482	McDermott International Ltd. (f)			26,058
Total Common Stocks (Cost \$989,513)				1,256,535
Warrants - 0.0%				
29,232	OAS S.A., Expiration 5/16/2019, Strike Price BRL 1.00 (g)(h)			-
Total Warrants (Cost \$-)				-
Repurchase Agreements - 0.0%				
109,819	Credit Suisse Freedom Mortgage (Collateralized by Residential Mortgage Backed Obligations, Market Value \$557,281)	2.65% (c)	02/22/2023	109,764
Total Repurchase Agreements (Cost \$109,819)				109,764
Short Term Investments - 4.0%				
77,415,407	First American Government Obligations Fund - Class U	0.20% (d)		77,415,407
77,415,407	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.25% (d)		77,415,407
77,415,407	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.23% (d)		101,273,664
101,400,000	United States Treasury Bills	0.00%	06/30/2022	333,512,885
Total Short Term Investments (Cost \$333,968,274)				1,179,617,103
Total Investments - 96.8% (Cost \$8,392,139,291)				8,137,726,657
Other Assets in Form of Liabilities - 3.2%				272,420,305
NET ASSETS - 100.0%				8,410,146,962

SECURITY TYPE BREAKDOWN as a % of Net Assets

US Government and Agency Obligations	18.1%
Collateralized Loan Obligations	16.5%
Non-Agency Residential Collateralized Mortgage Obligations	13.3%
Non-Agency Commercial Mortgage Backed Obligations	12.9%
Bank Loans	8.2%
Asset Backed Obligations	7.1%
Foreign Corporate Bonds	6.7%
US Corporate Bonds	5.3%
Short Term Investments	4.0%
US Government and Agency Mortgage Backed Obligations	3.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.2%
Common Stocks	0.0% (f)
Repurchase Agreements	0.0% (f)
Warrants	0.0% (f)
Other Assets and Liabilities	3.2%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets

US Government and Agency Obligations	18.1%
Collateralized Loan Obligations	16.5%
Non-Agency Residential Collateralized Mortgage Obligations	13.3%
Non-Agency Commercial Mortgage Backed Obligations	12.9%
Asset Backed Obligations	7.1%
Banking	4.1%
Short Term Investments	4.0%
US Government and Agency Mortgage Backed Obligations	3.9%
Utilities	1.4%
Healthcare	1.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.2%
Energy	1.2%
Business Equipment and Services	1.1%
Media	1.0%
Telecommunications	1.0%
Pharmaceuticals	1.0%
Electronics/Electric	1.0%
Food Products	0.7%
Transportation	0.7%
Food Service	0.6%
Chemicals/Plastics	0.6%
Retailers (other than Food/Drug)	0.4%
Hotels/Motels/Trains and Casinos	0.4%
Aerospace & Defense	0.4%
Automotive	0.4%
Leisure	0.4%
Technology	0.3%
Containers and Glass Products	0.3%
Insurance	0.3%
Finance	0.2%
Real Estate	0.2%
Environmental Control	0.2%
Building and Development (including Steel/Metals)	0.2%
Industrial Equipment	0.1%
Financial Intermediaries	0.1%
Chemical Products	0.1%
Beverage and Tobacco	0.1%
Commercial Services	0.1%
Mining	0.1%
Composites	0.1%
Poly & Paper	0%
Food/Drug/Retailers	0%
Construction	0%
Diversified Manufacturing	0%
Consumer Products	0%
Repurchase Agreements	0%
Other Assets and Liabilities	3.2%
	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) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
- (d) Perpetual maturity. The date disclosed is the next call date of the security.
- (e) Value determined using significant unobservable inputs.
- (f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (g) Interest only security.
- (h) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (i) Non-income producing security.
- (j) Seven-day yield as of period end.
- (k) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect.
- (l) 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

EXCESS RETURNS SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Nominal Amount	Unrealized Appreciation (Depreciation) / Value
Skiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	04/20/2022	100,000,000	\$ 4,279,022
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	05/05/2022	100,000,000	13,811,481
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	05/24/2022	100,000,000	13,321,748
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	04/05/2022	100,000,000	12,381,740
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/12/2022	100,000,000	12,191,291
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	04/26/2022	100,000,000	12,179,260
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	04/07/2022	107,000,000	11,098,964
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/19/2022	100,000,000	11,037,197
Skiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	05/11/2022	100,000,000	9,561,987
Skiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	04/01/2022	100,000,000	9,091,199
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	06/07/2022	100,000,000	8,858,000
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	05/26/2022	100,000,000	8,754,430
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/28/2022	100,000,000	8,639,457
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	05/03/2022	100,000,000	8,124,502
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	04/09/2022	100,000,000	7,775,216
Skiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	05/25/2022	100,000,000	7,531,267
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/31/2022	100,000,000	7,175,580
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	06/14/2022	100,000,000	5,521,408
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	06/30/2022	100,000,000	5,375,305
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	06/21/2022	100,000,000	5,332,313
Skiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	05/12/2022	100,000,000	5,175,262
Skiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	07/20/2022	100,000,000	5,050,672

Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	06/23/2022	100,000,000	4,693,800
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	07/06/2022	100,000,000	4,665,490
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	02/21/2023	100,000,000	3,867,478
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	12/21/2022	100,000,000	3,814,734
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	08/18/2022	100,000,000	3,614,430
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	07/14/2022	100,000,000	3,602,814
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	07/28/2022	100,000,000	3,361,222
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	08/17/2022	100,000,000	3,167,589
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	04/11/2023	75,000,000	2,956,899
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	02/28/2023	100,000,000	2,825,974
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	07/27/2022	100,000,000	2,713,791
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	08/11/2022	100,000,000	2,713,338
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	11/08/2022	100,000,000	2,667,907
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	10/25/2022	100,000,000	2,531,283
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	08/25/2022	100,000,000	2,478,536
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	12/22/2022	100,000,000	2,473,623
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	08/23/2022	100,000,000	2,426,365
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	08/09/2022	100,000,000	2,360,386
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	08/10/2022	100,000,000	2,355,002
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	10/20/2022	100,000,000	2,342,775
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	11/16/2022	100,000,000	2,335,755
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	11/02/2022	100,000,000	2,148,728
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	10/18/2022	100,000,000	2,117,227
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	08/04/2022	100,000,000	2,091,178
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	09/06/2022	100,000,000	1,628,446
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	10/27/2022	100,000,000	1,441,902
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	08/31/2022	100,000,000	1,424,985
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	12/29/2022	75,000,000	1,414,013
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	08/24/2022	100,000,000	1,410,401
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	09/13/2022	100,000,000	1,280,074
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	03/14/2023	75,000,000	1,249,496
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	09/01/2022	100,000,000	1,221,379
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	04/18/2023	100,000,000	430,669
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	10/11/2022	100,000,000	430,392
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	09/29/2022	100,000,000	334,024
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	09/20/2022	100,000,000	(19,470)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	09/15/2022	100,000,000	(43,804)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	09/14/2022	100,000,000	(142,449)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	10/19/2022	100,000,000	(187,460)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	12/19/2022	75,000,000	(211,299)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	12/30/2022	100,000,000	(225,680)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	12/27/2022	100,000,000	(402,141)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	10/06/2022	50,000,000	(542,216)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	09/22/2022	100,000,000	(571,120)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Barclays Capital, Inc.	Long	0.40% Termination	12/15/2022	50,000,000	(744,111)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	12/20/2022	100,000,000	(789,230)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	04/26/2023	80,000,000	(994,276)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	09/08/2022	100,000,000	(1,113,063)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	11/15/2022	100,000,000	(1,123,921)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	11/01/2022	100,000,000	(1,221,401)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	01/10/2023	100,000,000	(1,266,419)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	12/28/2022	100,000,000	(1,440,852)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	11/22/2022	100,000,000	(1,647,948)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	12/06/2022	100,000,000	(1,699,753)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	12/14/2022	100,000,000	(1,770,211)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	01/11/2023	100,000,000	(1,975,354)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	12/13/2022	100,000,000	(2,017,117)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	01/17/2023	100,000,000	(2,462,567)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38% Termination	02/07/2023	100,000,000	(2,586,273)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	01/24/2023	100,000,000	(3,517,093)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	BNP Paribas	Long	0.39% Termination	01/18/2023	100,000,000	(3,608,144)
Shiller Barclays CAPE® US Sector H ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40% Termination	01/26/2023	100,000,000	(3,870,216)
						\$ 248,854,116

(1) Shiller Barclays CAPE® US Sector H ER USD Index aims to provide sectoral long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the "Relative CAPE® Indicator") and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of March 31, 2022, is available on the Barclays Capital, Inc. website at <https://indices.barclays.com/12m-indices/details-applicator-INDEX22>.

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	\$ -	\$ -	\$ -	\$ 557,281	\$ 557,281
Total Borrowings	\$ -	\$ -	\$ -	\$ 557,281	\$ 557,281
Amounts related to agreements not included in offsetting disclosure				\$ -	\$ -

A summary of the DoubleLine Shiller Enhanced CAPE® investments in affiliated mutual funds for the period end 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 Unaffiliated 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 Ultra Short Bond Fund (Class I)	\$	(191,949,999)	\$	\$ (199,850,546)	-	\$	(448,307)	\$	256,700	\$	348,854