DoubleLine Total Return Bond Fund

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 4.9%				
3,596,243	AASET Ltd., Series 2018-1A-B	5.44% (a)(c)	01/16/2038	2,029,468
12,952,549	AASET Ltd., Series 2020-1A-A	3.35% (a)	01/16/2040	10,205,715
12,950,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	11,086,987
11,550,000	Aligned Data Centers Issuer LLC, Series 2021-1A-B	2.48% (a)	08/15/2046	9,482,518
2,551,060	Aqua Finance Trust, Series 2017-A-A	3.72% (a)	11/15/2035	2,513,674
21,338,750	Bojangles Issuer LLC, Series 2020-1A-A2	3.83% (a)	10/20/2050	19,204,211
4,276,322	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	3,900,224
9,850,000	Cajun Global LLC, Series 2021-1-A2	3.93% (a)	11/20/2051	8,381,058
14,088,425	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	12,198,133
15,000,000	CANON, Series 2021-0001	3.50% (c)	11/05/2023	14,925,000
20,362,616	Carbon Level Mitigation Trust, Series 2021-3-CERT	1.99% (a)(b)	09/08/2051	15,912,122
6,046,168	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	5,436,612
15,077,529	Castlelake Aircraft Structured Trust, Series 2017-1R-A	2.74% (a)	08/15/2041	13,088,743
13,409,375	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	11,631,933
33,434,339	CLMTE, Series 2022-3	0.23% (a)	11/21/2052	24,366,645
12,091,275	Coinstar Funding LLC, Series 2017-1A-A2	5.22% (a)	04/25/2047	9,293,955
2,697,365	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% (a)	05/25/2040	2,539,604
4,951,174	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	4,732,134
39,300,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	34,112,553
31,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	26,903,046
3,350,000	DataBank Issuer, Series 2021-2A-B	2.79% (a)	10/25/2051	2,865,383
28,462,500	DB Master Finance LLC, Series 2021-1A-A23	2.79% (a)	11/20/2051	22,011,642
6,000,000	Diamond Issuer, Series 2021-1A-B	2.70% (a)	11/20/2051	4,903,719
18,552,195	Dividend Solar Loans LLC, Series 2019-1-A	3.67% (a)	08/22/2039	16,839,230
30,524,492	ECAF Ltd., Series 2015-1A-A2	4.95% (a)	06/15/2040	18,819,479
2,561,426	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	2,138,048
2,241,862	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	2,195,904
10,647,108	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(k)	12/15/2044	8,908,627
25,016,858	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	22,200,315
2,300,814	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	2,169,528
6,146,025	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	5,870,186
14,678,807	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	11,550,533
37,335,000	Jack in the Box Funding LLC, Series 2019-1A-A23	4.97% (a)	08/25/2049	33,120,696
5,508,375	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	4,967,230
20,898,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	19,269,701
9,119,519	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	7,406,800
6,707,056	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	5,355,933
59,213,850	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% (a)	01/15/2042	47,347,750
1,618,308	Loanpal Solar Loan Ltd., Series 2021-1GS-B	2.84% (a)	01/20/2048	1,205,660
12,831,101	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	10,526,738
1,142,579	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-B	3.43% (a)	10/15/2046	913,488

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
33,106,100	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	31,875,450
14,103,290	Mosaic Solar Loan Trust, Series 2017-2A-A	3.82% (a)	06/22/2043	13,088,406
8,416,123	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	7,778,137
10,571,401	Mosaic Solar Loan Trust, Series 2018-2GS-A	4.20% (a)	02/22/2044	9,590,181
1,820,359	Mosaic Solar Loan Trust, Series 2019-1A-A	4.37% (a)	12/21/2043	1,693,287
23,000,000	Navient Private Education Loan Trust, Series 2017-A-B	3.91% (a)	12/16/2058	21,450,543
11,000,000	Navient Private Education Loan Trust, Series 2018-BA-B	4.13% (a)	12/15/2059	9,931,229
12,100,447	Navigator Aircraft Ltd., Series 2021-1-B	3.57% (a)(k)	11/15/2046	9,917,151
14,528,750	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	11,685,616
4,153,673	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	4,121,675
35,748,552	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	28,426,927
12,561,500	Primrose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	11,495,878
30,500,248	Project Silver, Series 2019-1-A	3.97% (a)	07/15/2044	24,201,490
908,083	Prosper Pass-Thru Trust, Series 2019-ST1-A	4.50% (a)	07/15/2025	909,879
33,634,417	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	31,921,409
14,344,611	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	10,419,194
39,449,005	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	34,314,243
7,614,709	Renew, Series 2017-2A-A	3.22% (a)	09/22/2053	6,694,434
40,576,827	Research-Driven Pagaya Motor Asset Trust, Series 2021-2A-A	2.65% (a)	03/25/2030	35,725,352
37,704,848	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	28,607,008
9,351,338	Sapphire Aviation Finance Ltd., Series 2020-1A-B	4.34% (a)	03/15/2040	5,459,863
17,705,625	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	15,036,507
4,087,200	ServiceMaster Funding LLC, Series 2020-1-A2II	3.34% (a)	01/30/2051	3,077,923
21,328,644	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	16,181,019
2,951,293	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	2,693,087
3,541,551	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-D	3.23% (a)	09/20/2038	3,209,008
5,562,969	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%, 0.00% Floor)	5.06%	06/15/2039	5,241,258
4,292,266	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%, 0.00% Floor)	5.04%	12/15/2039	4,062,634
58,861,024	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	55,619,841
500,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (a)(c)(e)	08/15/2030	12,140,261
16,784,457	SoFi Alternative Trust, Series 2021-1-PT2	9.72% (a)(b)	05/25/2030	16,504,374
64,060,463	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	60,509,720
950,000	SoFi Alternative Trust, Series 2021-3-R1	0.00% (a)(c)(e)	11/15/2030	28,266,905
20,000,000	SoFi Professional Loan Program LLC, Series 2017-E-B	3.49% (a)	11/26/2040	19,014,462
13,000,000	SoFi Professional Loan Program LLC, Series 2017-E-C	4.16% (a)	11/26/2040	11,345,862
22,800,000	SoFi Professional Loan Program LLC, Series 2018-A-B	3.61% (a)	02/25/2042	20,508,397
18,000,000	SoFi Professional Loan Program Trust, Series 2018-B-BFX	3.83% (a)	08/25/2047	16,176,589
23,439,520	Sprite Ltd., Series 2021-1-A	3.75% (a)	11/15/2046	20,368,591
5,750,000	Stack Infrastructure Issuer LLC, Series 2020-1A-A2	1.89% (a)	08/25/2045	5,123,651
17,185,834	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	14,703,615
4,694,204	Stonepeak ABS, Series 2021-1A-A	2.68% (a)	02/28/2033	4,104,011
8,583,148	Stonepeak ABS, Series 2021-1A-B	3.82% (a)	02/28/2033	7,505,869
39,421,946	Sunbird Engine Finance LLC, Series 2020-1A-A	3.67% (a)	02/15/2045	31,999,424
12,811,889	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	11,348,602
12,490,095	Sunnova Helios Issuer LLC, Series 2019-AA-A	3.75% (a)	06/20/2046	11,136,340

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13,209,054	Sunnova Helios Issuer LLC, Series 2021-C-B	2.33% (a)	10/20/2048	10,628,926
29,754,534	Sunnova Helios Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	23,428,955
7,474,500	Taco Bell Funding LLC, Series 2021-1A-A23	2.54% (a)	08/25/2051	5,703,100
5,247,000	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (a)	08/25/2051	4,449,984
15,275,000	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	13,420,904
3,245,938	TAL Advantage LLC, Series 2020-1A-B	3.29% (a)	09/20/2045	2,826,832
9,678,952	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	8,776,940
8,423,217	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	7,348,692
2,771,935	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	2,414,077
23,226,667	Textainer Marine Containers Ltd., Series 2021-3A-A	1.94% (a)	08/20/2046	19,018,211
5,763,869	Upgrade Master Credit Pass-Thru Trust, Series 2021-PT1-A	29.67% (a)(b)	08/15/2027	4,695,669
439,285	Upgrade Master Pass-Thru Trust, Series 2019-ST2-A	3.90% (a)	09/15/2025	436,418
9,044,451	Upgrade Master Pass-Thru Trust, Series 2021-PT1-A	14.51% (a)(b)	04/15/2027	8,767,049
7,598,903	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	15.57% (a)(b)	07/15/2027	7,280,798
4,394,518	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	11.57% (a)(b)	08/15/2027	4,180,760
13,016,557	Upgrade Master Pass-Thru Trust, Series 2021-PT5-A	16.50% (a)(b)	10/15/2027	12,570,297
8,099,572	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	7,740,895
6,674,675	Upstart Pass-Through Trust, Series 2021-ST1-A	2.75% (a)	02/20/2027	6,355,309
3,670,621	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	3,551,884
5,647,126	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	5,531,323
10,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	9,304,010
7,500,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	6,461,238
32,425,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	26,707,688
54,400,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	46,226,618
17,158,948	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	15,242,082
17,440,347	VR Funding LLC, Series 2020-1A-A	2.79% (a)	11/15/2050	14,539,993
13,630,715	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% (a)(b)	01/14/2026	13,371,804
19,110,000	Wendy’s Funding LLC, Series 2019-1A-A2II	4.08% (a)	06/15/2049	17,011,164
44,956,929	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	34,375,507
10,395,000	Wingstop Funding LLC, Series 2020-1A-A2	2.84% (a)	12/05/2050	8,826,357
10,227,043	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	8,389,928
Total Asset Backed Obligations (Cost $1,829,178,945)				1,587,299,639
Collateralized Loan Obligations - 3.8%				
2,000,000	Anchorage Capital Ltd., Series 2014-3RA-B (3 Month LIBOR USD + 1.50%, 0.00% Floor)	5.87% (a)	01/28/2031	1,952,937
36,000,000	Anchorage Capital Ltd., Series 2018-10A-A1A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.28% (a)	10/15/2031	35,451,011
3,000,000	Apidos, Series 2013-12A-CR (3 Month LIBOR USD + 1.80%, 0.00% Floor)	5.88% (a)	04/15/2031	2,778,950
5,000,000	BlueMountain Ltd., Series 2018-2A-B (3 Month LIBOR USD + 1.70%, 1.70% Floor)	6.31% (a)	08/15/2031	4,839,087
16,500,000	Capital Four Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.40% (a)	01/18/2035	15,860,016
18,500,000	Carlyle Global Market Strategies Ltd., Series 2022-2A-A2 (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	5.96% (a)	04/20/2035	17,712,129
10,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.46% (a)	01/20/2035	9,660,659

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11,500,000	CIFC Funding Ltd., Series 2022-3A-B (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	5.99% (a)	04/21/2035	10,981,339
3,500,000	Dryden Ltd., Series 2017-53A-B (3 Month LIBOR USD + 1.40%, 0.00% Floor)	5.48% (a)	01/15/2031	3,387,048
25,500,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.20% (a)	07/15/2031	24,993,320
13,000,000	Franklin Park Place LLC, Series 2022-1A-A (Secured Overnight Financing Rate 3 Month + 1.40%, 1.40% Floor)	5.23% (a)	04/14/2035	12,534,876
58,370,000	Greywolf Ltd., Series 2018-1A-A1 (Secured Overnight Financing Rate 3 Month + 1.29%, 0.00% Floor)	5.34% (a)	04/26/2031	57,277,611
1,993,864	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%, 0.00% Floor)	9.37% (a)	04/28/2025	476,445
5,001,416	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%, 0.00% Floor)	7.97% (a)	10/22/2025	4,824,317
13,000,000	Halsey Point Ltd., Series 2019-1A-B1 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	6.44% (a)	01/20/2033	12,700,795
28,916,429	Harbourview LLC, Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	5.32% (a)	07/18/2031	28,280,906
10,000,000	Highbridge Loan Management Ltd., Series 7A-2015-BR (3 Month LIBOR USD + 1.18%, 0.00% Floor)	5.79% (a)	03/15/2027	9,836,655
6,000,000	Jamestown Ltd., Series 2018-11A-A2 (3 Month LIBOR USD + 1.70%, 0.00% Floor)	5.71% (a)	07/14/2031	5,754,419
55,820,051	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.51% (a)	04/25/2030	54,812,359
5,000,000	Jamestown Ltd., Series 2018-6RA-A2A (3 Month LIBOR USD + 1.78%, 1.78% Floor)	6.14% (a)	04/25/2030	4,860,635
4,500,000	Jamestown Ltd., Series 2019-1A-A2 (3 Month LIBOR USD + 2.15%, 2.15% Floor)	6.39% (a)	04/20/2032	4,367,005
30,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	10/15/2031	29,396,844
12,500,000	Marble Point Ltd., Series 2020-2A-A1R (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.29% (a)	10/15/2034	12,083,841
55,000,000	Marble Point Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.56% (a)	07/25/2034	52,846,613
50,000,000	Marble Point Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.53% (a)	01/22/2035	47,789,710
54,500,000	MidOcean Credit, Series 2018-9A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.39% (a)	07/20/2031	53,589,038
70,279,043	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	5.24% (a)	07/20/2030	69,600,414
61,250,000	MKS Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	5.43% (a)	01/20/2031	60,356,791
40,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%, 0.00% Floor)	5.49% (a)	10/20/2030	39,324,672
30,000,000	Nassau Ltd., Series 2018-IA-A (3 Month LIBOR USD + 1.15%, 0.00% Floor)	5.23% (a)	07/15/2031	29,197,500
25,860,959	Northwoods Capital Ltd., Series 2018-11BA-A1 (3 Month LIBOR USD + 1.10%, 1.10% Floor)	5.33% (a)	04/19/2031	25,279,496
75,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	07/15/2031	73,099,733
28,000,000	Prudential PLC, Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 0.00% Floor)	5.23% (a)	07/15/2031	27,385,770
2,500,000	Regatta Funding Ltd., Series 2018-1A-B (3 Month LIBOR USD + 1.65%, 0.00% Floor)	5.73% (a)	07/17/2031	2,422,827

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20,000,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%, 0.00% Floor)	5.55% (a)	10/25/2031	19,640,836
25,000,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.34% (a)	04/18/2031	24,522,250
26,500,000	Sound Point Ltd., Series 2015-2A-ARRR (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.45% (a)	07/20/2032	26,001,323
18,000,000	Sound Point Ltd., Series 2018-2A-C (3 Month LIBOR USD + 1.95%, 0.00% Floor)	6.28% (a)	07/26/2031	16,454,705
28,000,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	5.51% (a)	10/26/2031	27,288,744
25,250,000	Sound Point Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.18%, 1.18% Floor)	5.54% (a)	10/25/2034	24,529,458
15,058,825	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	5.35% (a)	04/21/2031	14,781,698
34,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.89% (a)	06/15/2031	33,243,500
10,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	5.88% (a)	04/15/2032	9,496,460
4,000,000	THL Credit Wind River Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.00%, 0.00% Floor)	6.19% (a)	10/18/2030	3,747,108
40,000,000	THL Credit Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	5.22% (a)	01/15/2031	39,134,060
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.40% (a)	01/18/2035	19,172,388
15,000,000	Unity-Peace Park Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	5.96% (a)	04/20/2035	14,328,666
60,500,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.44% (a)	10/20/2031	59,401,290
46,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.44% (a)	10/20/2031	44,776,671
Total Collateralized Loan Obligations (Cost $1,251,267,913)				1,222,234,925
Non-Agency Commercial Mortgage Backed Obligations - 9.2%				
850,000	1211 Avenue of the Americas Trust, Series 2015-1211-C	4.14% (a)(b)	08/10/2035	747,302
7,949,000	20 Times Square Trust, Series 2018-20TS-F	3.10% (a)(b)	05/15/2035	6,633,893
5,856,000	20 Times Square Trust, Series 2018-20TS-G	3.10% (a)(b)	05/15/2035	4,721,266
3,683,000	280 Park Avenue Mortgage Trust, Series 2017-280P-F (1 Month LIBOR USD + 2.83%, 2.83% Floor)	7.06% (a)	09/15/2034	3,321,776
2,010,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	5.74% (a)	12/18/2037	1,940,408
11,551,000	Alen Mortgage Trust, Series 2021-ACEN-E (1 Month LIBOR USD + 4.00%, 4.00% Floor)	8.32% (a)	04/15/2034	8,940,179
21,947,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XB	0.49% (a)(b)(d)	10/15/2054	776,814
2,531,000	Arbor Realty Ltd., Series 2020-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	5.85% (a)	02/15/2035	2,466,313
6,300,000	Arbor Realty Ltd., Series 2021-FL1-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	5.77% (a)	12/15/2035	5,834,191
10,446,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	7.62% (a)	12/15/2036	9,358,763
10,001,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	5.27% (a)	06/15/2035	9,663,276
35,435,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-D	3.18% (a)(b)	01/15/2032	28,171,077

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
7,505,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-E	3.18% (a)(b)	01/15/2032	5,653,260
4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-B	4.34% (b)	09/15/2048	3,633,079
46,449,421	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-XA	0.75% (b)(d)	09/15/2048	763,991
2,121,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10-C	4.84% (b)	07/15/2049	1,904,004
3,554,000	BANK, Series 2017-BNK4-C	4.37% (b)	05/15/2050	3,048,924
32,533,370	BANK, Series 2017-BNK4-XA	1.34% (b)(d)	05/15/2050	1,431,364
4,916,000	BANK, Series 2017-BNK5-B	3.90% (b)	06/15/2060	4,293,015
1,960,000	BANK, Series 2017-BNK5-C	4.19% (b)	06/15/2060	1,664,133
74,212,027	BANK, Series 2017-BNK5-XA	0.95% (b)(d)	06/15/2060	2,368,885
145,412,090	BANK, Series 2018-BN10-XA	0.69% (b)(d)	02/15/2061	4,139,461
91,464,461	BANK, Series 2019-BN16-XA	0.94% (b)(d)	02/15/2052	3,900,319
43,097,000	BANK, Series 2019-BN19-AS	3.45%	08/15/2061	37,035,433
1,099,000	BANK, Series 2019-BN20-AS	3.24% (b)	09/15/2062	931,429
5,000,000	BANK, Series 2019-BN21-C	3.52% (b)	10/17/2052	3,701,826
62,007,000	BANK, Series 2020-BN30-XB	0.72% (b)(d)	12/15/2053	2,740,158
112,743,000	BANK, Series 2021-BN35-XB	0.59% (b)(d)	06/15/2064	4,560,556
181,195,802	Barclays Commercial Mortgage Trust, Series 2019-C4-XA	1.55% (b)(d)	08/15/2052	13,033,287
73,789,563	Barclays Commercial Mortgage Trust, Series 2019-C5-XA	0.88% (b)(d)	11/15/2052	2,847,259
6,010,000	BBCMS Mortgage Trust, Series 2017-DELC-C (1 Month LIBOR USD + 1.33%, 1.20% Floor)	5.64% (a)	08/15/2036	5,857,652
6,743,000	BBCMS Mortgage Trust, Series 2017-DELC-D (1 Month LIBOR USD + 1.83%, 1.70% Floor)	6.14% (a)	08/15/2036	6,556,566
23,585,000	BBCMS Mortgage Trust, Series 2017-DELC-E (1 Month LIBOR USD + 2.63%, 2.50% Floor)	6.94% (a)	08/15/2036	22,909,990
13,209,000	BBCMS Mortgage Trust, Series 2017-DELC-F (1 Month LIBOR USD + 3.63%, 3.50% Floor)	7.94% (a)	08/15/2036	12,715,583
3,066,263	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	5.32% (a)	10/15/2037	2,952,678
45,454,000	BBCMS Mortgage Trust, Series 2018-CBM-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	5.32% (a)	07/15/2037	44,233,247
15,385,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	7.87% (a)	07/15/2037	14,331,604
5,775,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	7.55% (a)	03/15/2037	3,800,094
11,799,000	BBCMS Mortgage Trust, Series 2020-C6-F5TB	3.69% (a)(b)	02/15/2053	8,429,081
12,497,250	BBCMS Mortgage Trust, Series 2020-C6-F5TC	3.69% (a)(b)	02/15/2053	8,449,607
93,866,925	BBCMS Mortgage Trust, Series 2020-C6-XA	1.05% (b)(d)	02/15/2053	4,901,140
34,040,000	BBCMS Mortgage Trust, Series 2021-C11-XB	0.97% (b)(d)	09/15/2054	2,222,713
136,679,529	BBCMS Mortgage Trust, Series 2021-C9-XA	1.63% (b)(d)	02/15/2054	12,398,501
68,467,000	BBCMS Mortgage Trust, Series 2021-C9-XB	0.99% (b)(d)	02/15/2054	4,308,957
4,125,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	6.08% (a)	08/15/2036	4,103,736
37,093,395	Benchmark Mortgage Trust, Series 2018-B7-XA	0.43% (b)(d)	05/15/2053	631,997
28,394,811	Benchmark Mortgage Trust, Series 2018-B8-XA	0.63% (b)(d)	01/15/2052	777,598
79,681,588	Benchmark Mortgage Trust, Series 2019-B9-XA	1.03% (b)(d)	03/15/2052	3,774,437
75,229,356	Benchmark Mortgage Trust, Series 2020-B16-XA	0.93% (b)(d)	02/15/2053	3,637,528

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
75,312,131	Benchmark Mortgage Trust, Series 2020-B17-XA	1.42% (b)(d)	03/15/2053	4,580,303
13,462,000	Benchmark Mortgage Trust, Series 2020-B18-AGND	3.74% (a)	07/15/2053	11,462,571
2,432,000	Benchmark Mortgage Trust, Series 2020-B18-AGNE	3.76% (a)	07/15/2053	1,993,107
91,163,576	Benchmark Mortgage Trust, Series 2020-B18-XA	1.79% (b)(d)	07/15/2053	7,165,922
238,283,107	Benchmark Mortgage Trust, Series 2020-B19-XA	1.77% (b)(d)	09/15/2053	18,239,333
70,880,681	Benchmark Mortgage Trust, Series 2020-B22-XA	1.52% (b)(d)	01/15/2054	6,150,352
276,099,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% (b)(d)	09/15/2043	7,305,303
232,812,293	Benchmark Mortgage Trust, Series 2021-B24-XA	1.15% (b)(d)	03/15/2054	14,219,290
121,643,247	Benchmark Mortgage Trust, Series 2021-B28-XA	1.28% (b)(d)	08/15/2054	8,597,793
59,609,000	Benchmark Mortgage Trust, Series 2021-B28-XB	0.95% (b)(d)	08/15/2054	3,737,449
66,420,000	Benchmark Mortgage Trust, Series 2021-B29-XB	0.70% (b)(d)	09/15/2054	3,121,043
365,001,037	Benchmark Mortgage Trust, Series 2021-B30-XA	0.81% (b)(d)	11/15/2054	18,950,744
30,009,000	BF Mortgage Trust, Series 2019-NYT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	6.32% (a)	12/15/2035	25,701,244
672,000	BFLD, Series 2019-DPLO-B (1 Month LIBOR USD + 1.34%, 1.34% Floor)	5.66% (a)	10/15/2034	654,178
54,537,000	BHMS Mortgage Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	5.57% (a)	07/15/2035	52,452,361
27,680,000	Braemar Hotels & Resorts Trust, Series 2018-PRME-A (1 Month LIBOR USD + 0.82%, 0.82% Floor)	5.14% (a)	06/15/2035	26,404,209
9,834,000	BSPRT Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	5.42% (a)	03/15/2036	9,583,223
33,284,034	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.28%, 3.15% Floor)	7.59% (a)	07/15/2034	32,788,175
516,361	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	6.29% (a)	09/15/2037	502,755
5,160,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	7.22% (a)	04/15/2034	4,823,044
173,184,000	BX Trust, Series 2019-OC11-E	3.94% (a)(b)	12/09/2041	134,806,530
326,679,000	BX Trust, Series 2019-OC11-XB	0.18% (a)(b)(d)	12/09/2041	4,119,684
20,212,883	BX Trust, Series 2021-SOAR-J (1 Month LIBOR USD + 3.75%, 3.75% Floor)	8.07% (a)	06/15/2038	18,657,680
3,450,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	8.25% (a)	06/15/2036	3,141,566
56,748,000	BX Trust, Series 2021-VOLT-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	6.32% (a)	09/15/2036	52,945,243
24,745,000	BX Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	6.72% (a)	09/15/2036	22,851,188
4,653,036	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	6.16% (a)	10/15/2038	4,385,817
64,016,241	California Housing Finance, Series 2021-2-X	0.82% (b)(d)	03/25/2035	3,473,521
71,736,121	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.23% (b)(d)	05/10/2050	2,845,205
5,723,000	CD Commercial Mortgage Trust, Series 2017-CD6-B	3.91% (b)	11/13/2050	4,957,116
5,175,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.23% (b)	11/13/2050	4,354,462
43,007,354	CD Commercial Mortgage Trust, Series 2017-CD6-XA	0.88% (b)(d)	11/13/2050	1,199,892
7,155,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-C	4.84% (b)	05/10/2058	6,409,124
77,544,417	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.61% (b)(d)	05/10/2058	3,065,215
5,000,000	CFCRE Commercial Mortgage Trust, Series 2016-C6-C	4.19% (b)	11/10/2049	4,196,885
5,275,000	CHCP Ltd., Series 2021-FL1-B (Secured Overnight Financing Rate 1 Month + 1.76%, 1.65% Floor)	6.09% (a)	02/15/2038	5,009,457

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
129,638,778	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.10% (b)(d)	03/11/2047	1,053,652
66,755,577	Citigroup Commercial Mortgage Trust, Series 2014-GC21-XA	1.12% (b)(d)	05/10/2047	764,358
160,609,911	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.95% (b)(d)	10/10/2047	1,995,305
9,978,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-C	4.42% (b)	02/10/2048	9,060,946
3,685,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(b)	02/10/2048	3,230,900
171,521,245	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.31% (b)(d)	02/10/2048	3,508,947
14,310,000	Citigroup Commercial Mortgage Trust, Series 2015-GC33-C	4.57% (b)	09/10/2058	12,668,679
157,404,509	Citigroup Commercial Mortgage Trust, Series 2015-GC33-XA	0.87% (b)(d)	09/10/2058	2,950,075
96,810,449	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.82% (b)(d)	05/10/2049	4,614,577
194,597,065	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.21% (b)(d)	02/10/2049	5,488,708
33,365,948	Citigroup Commercial Mortgage Trust, Series 2016-GC37-XA	1.65% (b)(d)	04/10/2049	1,358,768
92,352,173	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(d)	04/15/2049	3,527,659
52,865,480	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.89% (b)(d)	07/10/2049	2,580,084
86,083,455	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.38% (b)(d)	10/10/2049	3,382,030
224,050,619	Citigroup Commercial Mortgage Trust, Series 2017-B1-XA	0.74% (b)(d)	08/15/2050	6,178,061
38,722,503	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.11% (b)(d)	04/14/2050	1,404,670
3,625,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-D	3.31% (a)(b)	11/10/2042	2,677,507
7,800,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-E	3.31% (a)(b)	11/10/2042	5,530,303
23,804,000	Citigroup Commercial Mortgage Trust, Series 2020-555-E	3.50% (a)(b)	12/10/2041	17,466,235
4,175,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.50% (a)(b)	12/10/2041	2,933,060
2,853,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46-B	3.15% (b)	02/15/2053	2,223,810
18,762,467	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.25% Floor)	5.69% (a)	08/20/2035	18,287,083
32,731,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.66%, 1.55% Floor)	5.99% (a)	08/20/2035	31,776,466
29,797,989	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	6.34% (a)	08/20/2035	28,536,432
11,975,270	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	1.53% (b)(d)	10/15/2045	419
101,068,829	Commercial Mortgage Pass-Through Trust, Series 2013-CR10-XA	0.64% (b)(d)	08/10/2046	186,128
168,894,486	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	1.06% (b)(d)	10/10/2046	901,542
843,000	Commercial Mortgage Pass-Through Trust, Series 2013-CR13-C	4.88% (b)	11/10/2046	794,434
4,345,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-C	4.92% (b)	04/10/2047	3,942,415
7,635,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR19-C	4.70% (b)	08/10/2047	7,171,415
25,400,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR20-C	4.46% (b)	11/10/2047	23,430,718
90,331,218	Commercial Mortgage Pass-Through Trust, Series 2014-UBS3-XA	1.06% (b)(d)	06/10/2047	901,036
833,000	Commercial Mortgage Pass-Through Trust, Series 2015-3BP-F	3.24% (a)(b)	02/10/2035	678,989
905,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-C	4.07% (b)	03/10/2048	824,784
150,028,009	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-XA	0.82% (b)(d)	03/10/2048	2,155,032
5,360,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR23-C	4.30% (b)	05/10/2048	4,905,828
75,178,529	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	0.90% (b)(d)	10/10/2048	1,448,796
17,822,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.30% (b)	02/10/2048	15,365,854
272,303,085	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	0.98% (b)(d)	02/10/2048	4,141,812
1,403,000	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-C	4.66% (b)	02/10/2049	1,256,739
5,524,000	Commercial Mortgage Pass-Through Trust, Series 2017-PANW-E	3.81% (a)(b)	10/10/2029	4,837,334
5,248,500	Commercial Mortgage Pass-Through Trust, Series 2018-COR3-C	4.56% (b)	05/10/2051	4,259,992
18,570,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-A (1 Month LIBOR USD + 1.10%, 1.00% Floor)	5.42% (a)	09/15/2033	17,456,179

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,425,600	CORE Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.22% (a)	12/15/2031	1,278,113
16,723,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	6.47% (a)	05/15/2036	16,197,491
4,606,000	CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.26% (b)	04/15/2050	3,961,932
13,360,000	CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	3.85% (b)	06/15/2057	12,523,389
9,205,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-B	4.11% (b)	08/15/2048	8,192,994
2,299,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.56% (b)	11/15/2048	2,049,399
277,985,409	CSAIL Commercial Mortgage Trust, Series 2015-C4-XA	0.81% (b)(d)	11/15/2048	5,007,907
9,425,000	CSAIL Commercial Mortgage Trust, Series 2016-C5-C	4.64% (b)	11/15/2048	8,509,128
35,947,509	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.86% (b)(d)	01/15/2049	1,687,851
11,020,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.33% (b)	11/15/2049	9,549,318
134,088,636	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.10% (b)(d)	06/15/2050	4,794,822
4,399,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-B	3.89% (b)	11/15/2050	3,781,755
3,356,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-C	4.18% (b)	11/15/2050	2,824,746
77,867,734	CSAIL Commercial Mortgage Trust, Series 2017-CX10-XA	0.75% (b)(d)	11/15/2050	2,052,228
1,677,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	4.92% (b)	11/15/2051	1,398,409
15,894,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	13,128,366
26,184,359	CSAIL Commercial Mortgage Trust, Series 2019-C17-XA	1.35% (b)(d)	09/15/2052	1,589,833
7,924,000	CSAIL Commercial Mortgage Trust, Series 2019-C18-B	3.59%	12/15/2052	6,374,948
246,858,786	CSAIL Commercial Mortgage Trust, Series 2019-C18-XA	1.06% (b)(d)	12/15/2052	11,435,807
197,199,153	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.11% (b)(d)	03/15/2053	11,324,260
81,465,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-XB	0.08% (b)(d)	03/15/2053	480,016
147,561,481	CSMC Trust, Series 2014-USA-X1	0.54% (a)(b)(d)	09/15/2037	1,682,437
3,799,000	CSMC Trust, Series 2017-CALI-E	3.78% (a)(b)	11/10/2032	2,503,211
6,050,000	CSMC Trust, Series 2017-CALI-F	3.78% (a)(b)	11/10/2032	3,980,223
12,164,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.22% (a)	07/15/2032	11,134,148
18,723,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	7.62% (a)	07/15/2032	17,098,486
4,847,000	CSMC Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	4,139,214
32,384,445	CSMC Trust, Series 2020-NET-A	2.26% (a)	08/15/2037	28,970,114
3,894,000	CSMC Trust, Series 2020-NET-B	2.82% (a)	08/15/2037	3,516,393
142,322,564	CSMC Trust, Series 2020-NET-X	1.26% (a)(b)(d)	08/15/2037	3,924,146
3,461,045	CSWF Trust, Series 2018-TOP-F (1 Month LIBOR USD + 2.75%, 2.75% Floor)	7.07% (a)	08/15/2035	3,432,671
3,928,800	CSWF Trust, Series 2018-TOP-G (1 Month LIBOR USD + 3.25%, 3.25% Floor)	7.57% (a)	08/15/2035	3,776,688
5,903,500	CSWF Trust, Series 2021-B33-A1	3.05% (a)	10/10/2043	4,985,481
23,397,500	CSWF Trust, Series 2021-B33-A2	3.17% (a)	10/10/2043	18,301,024
4,887,333	CSWF Trust, Series 2021-B33-B	3.64% (a)(b)	10/10/2043	3,699,015
109,000,000	CSWF Trust, Series 2021-B33-X	0.50% (a)(b)(d)	10/10/2043	3,557,291
7,447,000	DBGS Mortgage Trust, Series 2018-5BP-D (1 Month LIBOR USD + 1.50%, 1.35% Floor)	5.82% (a)	06/15/2033	6,610,762
5,161,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (b)	05/10/2049	4,593,495
104,949,583	DBJPM Mortgage Trust, Series 2016-C1-XA	1.37% (b)(d)	05/10/2049	3,514,331
59,750,657	DBJPM Mortgage Trust, Series 2020-C9-XA	1.71% (b)(d)	09/15/2053	4,155,348
5,750,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(b)	05/10/2041	3,675,510

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
11,475,000	DOLP Trust, Series 2021-NYC-F	3.70% (a)(b)	05/10/2041	7,107,372
6,520,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	3.96% (a)(b)	12/10/2036	5,873,737
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	6.84% (a)	08/25/2024	1,467,271
3,878,773	FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	6.79% (a)	08/25/2024	3,845,582
1,259,933	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	5.53% (a)	12/16/2036	1,255,283
68,881,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	7.05% (a)	12/15/2036	65,321,616
75,048,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	7.45% (a)	12/15/2036	70,536,399
25,725,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	5.92% (a)	09/15/2037	24,791,954
14,873,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	6.32% (a)	09/15/2037	14,389,419
6,083,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	5.97% (a)	07/15/2039	5,616,270
3,443,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSA	4.90% (a)(b)	03/10/2033	3,189,896
6,834,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSB	4.90% (a)(b)	03/10/2033	6,109,111
9,287,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSC	4.90% (a)(b)	03/10/2033	8,072,995
8,990,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	4.90% (a)(b)	03/10/2033	7,567,962
11,236,750	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	4.90% (a)(b)	03/10/2033	9,247,651
16,399,000	GS Mortgage Securities Corporation Trust, Series 2018-LUAU-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	5.32% (a)	11/15/2032	15,948,464
15,571,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-A (1 Month LIBOR USD + 1.15%, 0.90% Floor)	5.47% (a)	07/15/2031	14,869,053
3,897,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-D (1 Month LIBOR USD + 1.85%, 1.60% Floor)	6.17% (a)	07/15/2031	3,457,835
11,950,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.35%, 2.10% Floor)	6.67% (a)	07/15/2031	10,376,266
11,242,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 3.05%, 2.80% Floor)	7.37% (a)	07/15/2031	9,441,110
4,648,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 4.17%, 3.93% Floor)	8.49% (a)	07/15/2031	3,729,182
7,561,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-D	3.25% (a)(b)	02/10/2037	6,637,404
6,760,500	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.25% (a)(b)	02/10/2037	5,557,744
56,900,000	GS Mortgage Securities Corporation Trust, Series 2021-1HTL-A (1 Month LIBOR USD + 3.48%, 3.48% Floor)	7.72% (a)	10/15/2023	56,143,116
3,280,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	7.67% (a)	11/15/2036	3,039,204
16,787,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (1 Month LIBOR USD + 5.00%, 5.00% Floor)	9.32% (a)	11/15/2036	15,053,366
601,596	GS Mortgage Securities Trust, Series 2011-GC3-X	0.00% (a)(b)(d)	03/10/2044	6
4,000,000	GS Mortgage Securities Trust, Series 2015-GC28-C	4.31% (b)	02/10/2048	3,658,736
197,924,827	GS Mortgage Securities Trust, Series 2015-GC28-XA	0.97% (b)(d)	02/10/2048	3,004,360
202,811,306	GS Mortgage Securities Trust, Series 2015-GC32-XA	0.71% (b)(d)	07/10/2048	2,969,746

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
149,298,519	GS Mortgage Securities Trust, Series 2015-GC34-XA	1.20% (b)(d)	10/10/2048	3,991,138
64,666,189	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (b)(d)	11/10/2048	1,175,838
40,141,921	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.73% (b)(d)	05/10/2049	1,768,139
260,374,407	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.20% (b)(d)	10/10/2049	8,888,375
48,537,329	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.57% (b)(d)	11/10/2049	850,466
181,271,421	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.08% (b)(d)	08/10/2050	6,479,039
98,700,000	GS Mortgage Securities Trust, Series 2017-GS7-XB	0.34% (b)(d)	08/10/2050	1,306,354
197,128,569	GS Mortgage Securities Trust, Series 2018-GS9-XA	0.42% (b)(d)	03/10/2051	3,487,007
60,439,129	GS Mortgage Securities Trust, Series 2019-GC38-XA	0.95% (b)(d)	02/10/2052	2,598,478
16,992,725	GS Mortgage Securities Trust, Series 2019-GC39-XA	1.13% (b)(d)	05/10/2052	783,903
181,262,345	GS Mortgage Securities Trust, Series 2020-GC45-XA	0.67% (b)(d)	02/13/2053	5,912,470
55,898,384	GS Mortgage Securities Trust, Series 2020-GSA2-XA	1.73% (a)(b)(d)	12/12/2053	5,184,184
5,692,000	Hilton USA Trust, Series 2016-SFP-A	2.83% (a)	11/05/2035	5,414,128
5,961,730	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18-X	0.85% (b)(d)	06/12/2047	163
801,509	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB20-X1	0.00% (a)(b)(d)	02/12/2051	1
9,535,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-B	4.40% (b)	07/15/2047	8,915,565
51,669,527	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	0.89% (b)(d)	01/15/2049	1,165,153
905,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-C (1 Month LIBOR USD + 1.45%, 1.34% Floor)	5.77% (a)	02/15/2035	857,137
11,745,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.76% (a)(b)	01/05/2031	11,715,841
9,343,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-MINN-E (1 Month LIBOR USD + 2.75%, 3.50% Floor)	7.07% (a)	11/15/2035	8,056,834
5,831,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.36% (a)(b)	07/05/2033	5,039,672
6,097,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.36% (a)(b)	07/05/2033	5,209,974
7,366,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-C	3.69% (a)(b)	01/10/2037	6,037,940
40,424,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	34,239,237
1,900,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-MHC-E (1 Month LIBOR USD + 2.45%, 2.45% Floor)	6.77% (a)	04/15/2038	1,805,341
60,211,396	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.67% (b)(d)	02/15/2047	275,744
4,787,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.64% (b)	08/15/2047	4,412,202
155,501,147	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.81% (b)(d)	11/15/2047	1,912,509
160,900,424	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	0.93% (b)(d)	01/15/2048	2,146,605
13,992,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.31% (b)	02/15/2048	12,711,259
10,425,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.81% (a)(b)	02/15/2048	8,496,644
10,663,088	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.15% (b)	10/15/2048	9,661,050
30,604,919	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	0.95% (b)(d)	10/15/2048	458,425
29,806,380	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.57% (b)(d)	05/15/2048	320,782

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
124,670,240	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.43% (b)(d)	07/15/2048	1,150,220
23,865,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.65% (b)	11/15/2048	17,343,567
56,505,455	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.11% (b)(d)	11/15/2048	986,308
7,394,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.74% (b)	03/17/2049	6,642,183
18,695,444	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-XA	1.21% (b)(d)	03/17/2049	490,922
1,725,000	JPMCC Commercial Mortgage Securities Trust, Series 2017-JP5-C	3.78% (b)	03/15/2050	1,375,996
89,647,866	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.47% (b)(d)	06/13/2052	5,582,991
107,570,881	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.49% (b)(d)	06/15/2049	3,981,812
141,117,727	JPMDB Commercial Mortgage Securities Trust, Series 2017-C5-XA	0.89% (b)(d)	03/15/2050	3,803,461
182,163,933	JPMDB Commercial Mortgage Securities Trust, Series 2017-C7-XA	0.83% (b)(d)	10/15/2050	5,318,804
1,844,000	JPMDB Commercial Mortgage Securities Trust, Series 2018-C8-C	4.81% (b)	06/15/2051	1,551,114
13,604,000	JPMDB Commercial Mortgage Securities Trust, Series 2019-COR6-AS	3.41% (b)	11/13/2052	11,377,174
1,435,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-B	3.29% (b)	05/13/2053	1,098,805
279,632,440	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-XA	1.65% (b)(d)	05/13/2053	21,051,010
7,875,000	KKR Industrial Portfolio Trust, Series 2021-KDIP-F (1 Month LIBOR USD + 2.05%, 2.05% Floor)	6.37% (a)	12/15/2037	7,283,753
13,713,000	LCCM Trust, Series 2021-FL3-A (1 Month LIBOR USD + 1.45%, 1.45% Floor)	5.77% (a)	11/15/2038	13,371,862
11,285,564	LMREC, Inc., Series 2019-CRE3-A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	5.79% (a)	12/22/2035	11,120,964
39,407,923	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	5.82% (a)	05/15/2036	38,490,073
12,625,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	6.02% (a)	05/15/2036	12,285,501
5,360,000	LSTAR Commercial Mortgage Trust, Series 2015-3-D	3.14% (a)(b)	04/20/2048	4,621,583
16,351,118	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.79% (a)(b)(d)	03/10/2050	335,613
25,000,000	M360 Ltd., Series 2021-CRE3-A (1 Month LIBOR USD + 1.50%, 1.50% Floor)	5.86% (a)	11/22/2038	24,477,375
7,162,000	M360 Ltd., Series 2021-CRE3-B (1 Month LIBOR USD + 2.25%, 2.25% Floor)	6.61% (a)	11/22/2038	6,976,511
5,731,000	Manhattan West Mortgage Trust, Series 2020-1MW-C	2.33% (a)(b)	09/10/2039	4,705,720
16,733,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	9.57% (a)	11/15/2038	15,199,526
202,877	Merrill Lynch Mortgage Investors Trust, Series 1998-C1-IO	2.06% (b)(d)	11/15/2026	11
4,706,450	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 1 Month + 0.96%, 0.85% Floor)	5.30% (a)	07/15/2036	4,574,401
10,000,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	5.65% (a)	07/15/2036	9,677,010
12,625,000	MFT Trust, Series 2020-ABC-A	3.36% (a)	02/10/2042	9,770,443
5,326,000	MFT Trust, Series 2020-ABC-B	3.48% (a)(b)	02/10/2042	3,960,410
4,220,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	5.12% (a)	04/15/2038	4,098,812

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,000,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	544,536
11,137,088	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.16% (a)(b)	10/15/2030	7,650,273
122,556,330	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.55% (b)(d)	10/15/2046	246,412
2,139,558	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	0.87% (b)(d)	02/15/2046	53
13,450,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.47% (b)	10/15/2047	12,447,656
6,693,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	6,041,670
5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.45% (b)	02/15/2048	5,029,532
167,901,452	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.25% (b)(d)	02/15/2048	2,959,246
14,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.50% (b)	12/15/2047	12,974,664
131,812,791	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.15% (b)(d)	01/15/2049	3,557,601
7,564,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	4.27% (b)	11/15/2049	6,103,095
40,286,671	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA	1.25% (b)(d)	05/15/2050	1,579,310
15,706,011	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.40% (a)(b)(d)	11/12/2041	111,343
7,137,000	Morgan Stanley Capital Trust, Series 2015-UBS8-B	4.32% (b)	12/15/2048	6,095,043
24,886,803	Morgan Stanley Capital Trust, Series 2015-UBS8-XA	0.86% (b)(d)	12/15/2048	488,717
15,461,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.28%, 3.15% Floor)	7.59% (a)	11/15/2034	14,162,848
5,023,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.48%, 4.35% Floor)	8.79% (a)	11/15/2034	4,582,367
141,307,442	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.33% (b)(d)	06/15/2050	5,317,413
4,661,000	Morgan Stanley Capital Trust, Series 2017-HR2-C	4.34% (b)	12/15/2050	3,957,252
8,000,000	Morgan Stanley Capital Trust, Series 2018-MP-E	4.28% (a)(b)	07/11/2040	5,686,658
5,305,000	Morgan Stanley Capital Trust, Series 2019-H7-AS	3.52%	07/15/2052	4,558,469
77,443,682	Morgan Stanley Capital Trust, Series 2019-L2-XA	1.00% (b)(d)	03/15/2052	3,697,161
3,845,000	Morgan Stanley Capital Trust, Series 2019-L3-AS	3.49%	11/15/2052	3,291,356
156,579,975	Morgan Stanley Capital Trust, Series 2019-L3-XA	0.64% (b)(d)	11/15/2052	5,080,926
3,355,000	Morgan Stanley Capital Trust, Series 2019-NUGS-D (1 Month LIBOR USD + 1.80%, 3.30% Floor)	6.12% (a)	12/15/2036	2,651,509
1,315,000	Morgan Stanley Capital Trust, Series 2019-PLND-B (1 Month LIBOR USD + 1.30%, 1.30% Floor)	5.62% (a)	05/15/2036	1,234,155
6,002,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	6.47% (a)	05/15/2036	5,192,145
2,200,000	Morgan Stanley Capital Trust, Series 2020-HR8-B	2.70%	07/15/2053	1,633,591
24,004,000	Morgan Stanley Capital Trust, Series 2020-L4-B	3.08%	02/15/2053	18,400,489
286,978,558	Morgan Stanley Capital Trust, Series 2020-L4-XA	1.07% (b)(d)	02/15/2053	16,660,483
4,353,603	Morgan Stanley Capital Trust, Series 2021-ILP-A (1 Month LIBOR USD + 0.78%, 0.78% Floor)	5.10% (a)	11/15/2023	4,191,233
17,924,725	Morgan Stanley Capital Trust, Series 2021-ILP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	5.89% (a)	11/15/2023	16,848,426
10,779,000	Morgan Stanley Capital Trust, Series 2021-L6-C	3.46% (b)	06/15/2054	7,745,731

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
7,794,000	MRCD Mortgage Trust, Series 2019-PARK-F	2.72% (a)	12/15/2036	6,644,980
32,926,000	MRCD Mortgage Trust, Series 2019-PARK-G	2.72% (a)	12/15/2036	26,826,057
1,060,091	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	7.37% (a)	10/15/2037	990,792
7,707,200	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	5.27% (a)	06/15/2035	7,446,929
13,188,800	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-D	3.75% (a)	12/15/2038	11,887,448
14,792,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	5.92% (a)	02/15/2036	14,547,932
3,725,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.22% (a)	02/15/2036	3,644,913
4,425,000	NLY Commercial Mortgage Trust, Series 2019-FL2-C (1 Month LIBOR USD + 2.35%, 2.35% Floor)	6.67% (a)	02/15/2036	3,760,524
7,357,491	OPG Trust, Series 2021-PORT-D (1 Month LIBOR USD + 1.13%, 1.13% Floor)	5.45% (a)	10/15/2036	6,858,915
351,162	PFP Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	5.17% (a)	04/14/2038	344,409
37,079,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	24,273,026
4,352,232	SMR Mortgage Trust, Series 2022-IND-G (Secured Overnight Financing Rate 1 Month + 7.50%, 7.50% Floor)	11.84% (a)	02/15/2039	3,957,602
2,985,000	Soho Trust, Series 2021-SOHO-B	2.70% (a)(b)	08/10/2038	2,193,806
1,629,000	SREIT Trust, Series 2021-IND-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	6.85% (a)	10/15/2038	1,455,361
56,592,000	SREIT Trust, Series 2021-IND-G (1 Month LIBOR USD + 3.27%, 3.27% Floor)	7.58% (a)	10/15/2038	50,045,041
32,600,000	SREIT Trust, Series 2021-MFP2-J (1 Month LIBOR USD + 3.92%, 3.92% Floor)	8.23% (a)	11/15/2036	30,171,825
5,300,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	6.34% (a)	11/15/2038	4,996,473
7,562,909	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	7.70% (a)	11/11/2034	7,088,512
498,505	TRTX Issuer Ltd., Series 2019-FL3-A (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor)	5.59% (a)	10/15/2034	498,727
31,066,000	TRTX Issuer Ltd., Series 2019-FL3-AS (Secured Overnight Financing Rate 1 Month + 1.56%, 1.45% Floor)	5.89% (a)	10/15/2034	31,009,211
12,261,000	TRTX Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	5.53% (a)	03/15/2038	11,891,588
24,601,669	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	7.22% (a)	03/15/2038	22,900,899
8,000,000	UBS Commercial Mortgage Trust, Series 2017-C1-C	4.44%	06/15/2050	6,646,745
84,066,800	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.52% (b)(d)	06/15/2050	4,227,677
1,154,000	UBS Commercial Mortgage Trust, Series 2017-C2-C	4.30% (b)	08/15/2050	960,361
6,857,000	UBS Commercial Mortgage Trust, Series 2017-C3-B	4.09% (b)	08/15/2050	5,753,777
10,688,502	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.12% (b)(d)	08/15/2050	351,820
3,561,000	UBS Commercial Mortgage Trust, Series 2017-C4-B	4.24% (b)	10/15/2050	3,110,563
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.62% (b)	12/15/2050	2,423,101
1,500,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	4.95% (b)	03/15/2051	1,270,811
40,462,172	UBS Commercial Mortgage Trust, Series 2018-C9-XA	0.93% (b)(d)	03/15/2051	1,499,366
8,350,000	UBS Commercial Mortgage Trust, Series 2019-C17-AS	3.20%	10/15/2052	6,963,392
14,858,000	UBS Commercial Mortgage Trust, Series 2019-C18-AS	3.38% (b)	12/15/2052	12,606,295

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
9,705,000	UBS Commercial Mortgage Trust, Series 2019-C18-B	3.68% (b)	12/15/2052	7,881,725
4,346,710	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	4,054,069
11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% (b)	02/15/2048	10,380,384
350,629,695	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.20% (b)(d)	02/15/2048	6,885,596
3,187,500	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	2,777,555
186,608,303	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.84% (b)(d)	02/15/2048	2,598,539
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.60% (b)	11/15/2048	8,690,188
120,080,937	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	0.95% (b)(d)	11/15/2048	2,567,595
223,592,182	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.29% (b)(d)	04/15/2050	4,577,402
3,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.55% (b)	09/15/2058	2,698,975
8,438,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.28% (b)	07/15/2058	7,334,323
84,296,605	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.93% (b)(d)	12/15/2048	1,874,925
10,085,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.73% (b)	01/15/2059	9,119,088
4,250,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-B	4.09%	06/15/2049	3,675,062
5,888,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.06% (b)	06/15/2049	4,874,162
2,390,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	2,010,775
5,890,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC24-C	4.43% (b)	10/15/2049	5,138,787
2,155,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.39% (b)	11/15/2049	1,882,821
100,320,775	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.58% (b)(d)	11/15/2049	4,256,019
188,378,718	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA	1.10% (b)(d)	09/15/2050	6,911,050
8,014,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.49% (b)	11/15/2050	6,445,139
1,904,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-C	4.30% (b)	12/15/2050	1,578,472
49,072,901	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	0.86% (b)(d)	12/15/2050	1,674,294
1,758,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/15/2060	1,513,381
145,075,652	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.60% (b)(d)	03/15/2051	3,492,812
123,252,334	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-XA	1.41% (b)(d)	05/15/2052	7,681,813
3,193,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (b)	06/15/2052	2,650,551
48,270,266	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.33% (b)(d)	06/15/2052	2,816,787
24,972,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-AS	3.14%	08/15/2052	21,110,357
77,296,129	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.60% (b)(d)	08/15/2052	5,489,362
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C53-C	3.58% (b)	10/15/2052	3,798,121
142,017,272	Wells Fargo Commercial Mortgage Trust, Series 2019-C54-XA	0.83% (b)(d)	12/15/2052	6,048,061
28,088,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-AS	2.94%	02/15/2053	23,240,039
52,886,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XB	0.81% (b)(d)	02/15/2053	2,419,618
160,980,317	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	1.40% (b)(d)	06/15/2053	10,531,735
96,263,202	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	1.87% (b)(d)	07/15/2053	9,478,883
174,322,734	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-XA	1.37% (b)(d)	11/15/2054	13,097,407
2,022,574	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	6.12% (a)	02/15/2040	1,817,690
659,041	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	6.82% (a)	02/15/2040	585,067
1,658,965	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	7.97% (a)	02/15/2040	1,461,347
85,568,840	WF-RBS Commercial Mortgage Trust, Series 2013-C18-XA	0.73% (b)(d)	12/15/2046	418,158
107,336,045	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	0.96% (b)(d)	03/15/2047	826,316
10,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-B	4.21% (b)	08/15/2047	9,316,766
3,147,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-C	4.23% (b)	08/15/2047	2,829,906

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
161,314,707	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.79% (b)(d)	11/15/2047	1,879,784
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $3,786,458,608)				2,979,940,584
Non-Agency Residential Collateralized Mortgage Obligations - 28.3%				
90,956,927	ABFC Trust, Series 2007-WMC1-A1A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	5.64%	06/25/2037	63,485,070
12,875,000	Accredited Mortgage Loan Trust, Series 2006-1-M2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.92%	04/25/2036	9,165,664
13,085,000	Accredited Mortgage Loan Trust, Series 2006-2-M2 (1 Month LIBOR USD + 0.29%, 0.29% Floor)	4.68%	09/25/2036	9,565,390
1,590,535	ACE Securities Corporation Home Equity Loan Trust, Series 2007-ASP1-A2C (1 Month LIBOR USD + 0.52%, 0.52% Floor)	4.91%	03/25/2037	640,942
11,224,755	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2B (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63%	01/25/2037	6,573,280
2,615,632	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.34%, 0.34% Floor)	4.73%	01/25/2037	1,531,714
2,452,155	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	01/25/2037	1,435,953
73,588,631	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	11/25/2036	25,736,211
4,040,128	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	4.46%	11/25/2036	1,764,568
4,367,692	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2D (1 Month LIBOR USD + 0.22%, 0.22% Floor)	4.61%	11/25/2036	1,927,936
2,868,878	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	4.67%	02/25/2037	1,220,589
2,515,033	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2D (1 Month LIBOR USD + 0.37%, 0.37% Floor)	4.76%	02/25/2037	1,070,023
3,028,143	Adjustable Rate Mortgage Trust, Series 2004-4-CB1 (1 Month LIBOR USD + 1.15%, 1.15% Floor, 10.00% Cap)	5.54%	03/25/2035	2,441,238
600,072	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	3.21% (b)	01/25/2036	549,837
19,729,658	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	3.77% (b)	02/25/2036	12,229,604
1,678,421	Adjustable Rate Mortgage Trust, Series 2005-4-2A1	3.53% (b)	08/25/2035	1,560,755
139,170	Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.81% (b)	10/25/2035	131,814
4,293,071	Adjustable Rate Mortgage Trust, Series 2005-8-3A21	3.61% (b)	11/25/2035	3,308,292
11,551,011	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	4.23% (b)	03/25/2036	6,954,095
6,974,056	Adjustable Rate Mortgage Trust, Series 2006-2-3A1	4.13% (b)	05/25/2036	6,134,145
10,289,180	Adjustable Rate Mortgage Trust, Series 2006-2-5A1	4.06% (b)	05/25/2036	2,784,413
5,321,611	Adjustable Rate Mortgage Trust, Series 2007-1-3A1	4.29% (b)	03/25/2037	4,595,833
909,507	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	4.03% (a)(b)	11/25/2037	865,508
269,496	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 2.55% Floor)	6.94%	11/25/2033	239,745
800,034	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 2.03% Floor)	6.42%	04/25/2034	720,641
617,792	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.95% Floor)	6.34%	06/25/2034	582,713
5,270,423	Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap)	5.39%	03/25/2035	4,883,953
9,902,686	Aegis Asset Backed Securities Trust, Series 2006-1-A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor, 12.00% Cap)	4.56%	01/25/2037	7,542,834

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
36,622,625	Ajax Master Trust, Series 2016-1-PC	3.73% (a)(b)	01/01/2057	27,841,611
39,357,850	Ajax Master Trust, Series 2016-2-PC	3.02% (a)(b)	10/25/2056	27,954,881
46,738,759	Ajax Master Trust, Series 2017-1-PC	3.24% (a)(b)(c)	06/25/2057	36,619,346
18,201,265	AJAX Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(k)	06/25/2060	17,039,355
17,341,606	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(k)	01/25/2026	16,577,472
3,272,014	American Home Mortgage Assets Trust, Series 2006-2-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	4.77%	09/25/2046	2,775,523
3,004,258	American Home Mortgage Investment Trust, Series 2005-4-3A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 11.00% Cap)	4.99%	11/25/2045	2,128,960
13,267,049	American Home Mortgage Investment Trust, Series 2005-4-5A (6 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	6.96%	11/25/2045	6,288,455
2,146,383	American Home Mortgage Investment Trust, Series 2006-2-3A4	7.10%	06/25/2036	369,394
7,248,123	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60% (a)	01/25/2037	1,411,080
6,862,903	Ameriquest Mortgage Securities Trust, Series 2004-FR1-M1	3.97%	05/25/2034	6,519,327
109,748,881	Ameriquest Mortgage Securities Trust, Series 2006-M3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.56%	10/25/2036	63,895,425
5,268,639	Amortizing Residential Collateral Trust, Series 2002-BC7-M1 (1 Month LIBOR USD + 1.20%, 1.20% Floor)	5.59%	10/25/2032	4,038,263
41,588,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	36,036,638
30,156,000	AMSR Trust, Series 2020-SFR4-G1	4.00% (a)	11/17/2037	26,751,912
10,000,000	AMSR Trust, Series 2020-SFR5-F	2.69% (a)	11/17/2037	8,743,296
6,500,000	AMSR Trust, Series 2021-SFR3-E1	2.33% (a)	10/17/2038	5,452,319
11,000,000	AMSR Trust, Series 2021-SFR3-E2	2.43% (a)	10/17/2038	9,215,781
18,500,000	AMSR Trust, Series 2021-SFR3-F	3.23% (a)	10/17/2038	15,481,031
6,500,000	AMSR Trust, Series 2021-SFR4-D	2.77% (a)	12/17/2038	5,505,764
10,500,000	AMSR Trust, Series 2021-SFR4-E1	2.97% (a)	12/17/2038	8,739,437
9,667,931	Angel Oak Mortgage Trust LLC, Series 2019-2-M1	4.07% (a)(b)	03/25/2049	9,472,244
9,121,000	Angel Oak Mortgage Trust LLC, Series 2021-7-M1	3.26% (a)(b)	10/25/2066	5,492,403
9,652,851	Argent Securities Trust, Series 2004-W11-M6 (1 Month LIBOR USD + 1.88%, 1.88% Floor)	6.26%	11/25/2034	8,345,568
12,743,754	Argent Securities Trust, Series 2006-W5-A1A (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69%	06/25/2036	8,464,115
1,663,283	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-M2 (1 Month LIBOR USD + 1.68%, 1.68% Floor)	6.07%	06/25/2034	1,600,676
20,218,987	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.59%	11/25/2036	18,034,752
469,227	Banc of America Alternative Loan Trust, Series 2005-10-4A1	5.75%	11/25/2035	372,804
2,370,125	Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	2,105,691
1,768,240	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	1,551,043
2,113,610	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	1,840,869
517,660	Banc of America Alternative Loan Trust, Series 2006-5-CB14 (1 Month LIBOR USD + 1.10%, 6.00% Floor, 6.00% Cap)	6.00%	06/25/2046	450,120
1,190,036	Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	07/25/2046	993,981
8,271,095	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50%	10/25/2036	2,428,039
1,620,552	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (-1 x 1 Month LIBOR USD + 6.50%, 0.00% Floor, 6.50% Cap)	2.11% (d)(f)	11/25/2036	132,990
577,555	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	4.84%	11/25/2036	454,072
2,810,811	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037	2,398,858

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
468,731	Banc of America Alternative Loan Trust, Series 2007-2-2A1	6.00%	06/25/2037	382,143
2,429,275	Banc of America Funding Trust, Series 2006-2-3A1	6.00%	03/25/2036	2,123,603
75,246	Banc of America Funding Trust, Series 2006-2-4A1 (-3 x 1 Month LIBOR USD + 22.80%, 0.00% Floor, 22.80% Cap)	9.63% (f)	03/25/2036	71,798
181,458	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	171,224
293,922	Banc of America Funding Trust, Series 2006-3-1A1	6.00%	03/25/2036	261,262
231,491	Banc of America Funding Trust, Series 2006-3-6A1	6.38% (b)	03/25/2036	227,074
1,320,149	Banc of America Funding Trust, Series 2006-6-1A7	6.25%	08/25/2036	1,157,713
525,100	Banc of America Funding Trust, Series 2006-7-T2A5	6.54%	10/25/2036	458,777
2,474,960	Banc of America Funding Trust, Series 2006-7-T2A8	6.41%	10/25/2036	2,169,259
643,961	Banc of America Funding Trust, Series 2006-8T2-A8	6.10%	10/25/2036	553,964
299,103	Banc of America Funding Trust, Series 2006-B-7A1	2.61% (b)	03/20/2036	246,672
4,218,329	Banc of America Funding Trust, Series 2006-D-6A1	2.89% (b)	05/20/2036	3,312,372
130,576	Banc of America Funding Trust, Series 2006-H-3A1	3.88% (b)	09/20/2046	108,289
46,622,892	Banc of America Funding Trust, Series 2006-H-5A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 10.50% Cap)	4.71%	10/20/2036	18,101,025
509,238	Banc of America Funding Trust, Series 2007-1-TA10	6.34%	01/25/2037	441,999
689,210	Banc of America Funding Trust, Series 2007-3-TA1B	5.83% (b)	04/25/2037	607,151
1,224,435	Banc of America Funding Trust, Series 2007-5-1A1	5.50%	07/25/2037	937,411
853,819	Banc of America Funding Trust, Series 2009-R14A-3A (-2 x 1 Month LIBOR USD + 16.57%, 5.50% Floor, 16.57% Cap)	7.14% (a)(f)	06/26/2035	774,351
1,145,087	Banc of America Funding Trust, Series 2009-R15A-4A2	5.75% (a)(b)	12/26/2036	946,963
645,334	Banc of America Funding Trust, Series 2010-R1-3A (-2 x 1 Month LIBOR USD + 14.28%, 6.00% Floor, 14.28% Cap)	8.06% (a)(f)	07/26/2036	598,838
5,316,091	Banc of America Funding Trust, Series 2014-R6-3A2	4.29% (a)(b)(g)	10/26/2036	4,413,781
13,046,026	Banc of America Funding Trust, Series 2014-R8-A2 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63% (a)	06/26/2036	10,888,297
21,184,973	Banc of America Funding Trust, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	2.77% (a)	09/29/2036	16,452,687
1,339,341	Banc of America Mortgage Trust, Series 2006-1-A9	6.00%	05/25/2036	1,112,491
160,804	Banc of America Mortgage Trust, Series 2007-1-2A5	5.75%	01/25/2037	130,483
3,479,327	Banc of America Mortgage Trust, Series 2007-3-2A8	7.00%	09/25/2037	2,933,504
6,019,389	BankUnited Trust, Series 2005-1-2A1	3.73% (b)	09/25/2045	5,280,595
852,717	Bayview Commercial Asset Trust, Series 2007-3-A2 (1 Month LIBOR USD + 0.29%, 0.00% Floor)	4.68% (a)	07/25/2037	761,741
2,811,133	Bayview Financial Mortgage Pass-Through Trust, Series 2006-C-2A4 (1 Month LIBOR USD + 0.42%, 0.00% Floor)	4.81%	11/28/2036	2,407,216
25,455,909	BCAP LLC Trust, Series 2007-AA2-11A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	4.77% (a)	05/25/2047	24,929,475
2,072,532	BCAP LLC Trust, Series 2007-AA2-2A7	6.00%	04/25/2037	1,079,386
2,243,768	BCAP LLC Trust, Series 2007-AA2-2A8	5.75%	04/25/2037	1,131,637
10,241,132	BCAP LLC Trust, Series 2008-RR3-A1B	6.67% (a)(b)	10/25/2036	3,103,456
1,547,090	BCAP LLC Trust, Series 2009-RR13-18A2	5.75% (a)(b)	07/26/2037	878,502
2,680,899	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% (a)(b)	02/26/2036	1,397,759
6,540,265	BCAP LLC Trust, Series 2010-RR6-7A10	6.00% (a)(b)	02/26/2037	3,117,539
670,445	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	3.95% (b)	02/25/2036	502,015
2,484,282	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	3.72% (b)	10/25/2046	2,039,574
3,044,405	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	3.15% (b)	02/25/2047	2,646,454
914,975	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.31% (b)	02/25/2047	859,691

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
11,774,326	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-2-2A1 (12 Month LIBOR USD + 1.88%, 1.88% Floor, 11.15% Cap)	6.66%	12/25/2046	9,498,595
264,053	Bear Stearns ALT-A Trust, Series 2004-11-2A3	3.91% (b)	11/25/2034	260,602
5,026,094	Bear Stearns ALT-A Trust, Series 2006-1-11A1 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	4.87%	02/25/2036	4,900,099
14,017,248	Bear Stearns ALT-A Trust, Series 2006-3-21A1	3.17% (b)	05/25/2036	10,799,476
4,165,804	Bear Stearns ALT-A Trust, Series 2006-5-1A1 (1 Month LIBOR USD + 0.34%, 0.34% Floor, 11.50% Cap)	4.73%	08/25/2036	3,410,955
6,766,677	Bear Stearns ALT-A Trust, Series 2006-6-2A1	3.67% (b)	11/25/2036	3,141,724
3,258,479	Bear Stearns ALT-A Trust, Series 2006-8-2A1	3.64% (b)	08/25/2046	2,314,669
5,893,492	Bear Stearns ALT-A Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.50% Cap)	4.71%	01/25/2047	4,655,076
2,756,295	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	5.50%	08/25/2034	2,680,735
6,255,400	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-1A	5.75%	04/25/2035	5,299,505
2,022,517	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-2A1	5.75%	04/25/2035	1,835,586
29,782,611	Bear Stearns Asset Backed Securities Trust, Series 2005-AC6-22A	5.22% (b)	09/25/2035	24,289,661
4,872,051	Bear Stearns Asset Backed Securities Trust, Series 2005-AC7-A4	6.00%	10/25/2035	3,283,650
7,970,151	Bear Stearns Asset Backed Securities Trust, Series 2006-AC1-1A1	6.25%	02/25/2036	4,201,035
1,446,456	Bear Stearns Asset Backed Securities Trust, Series 2006-AC5-A1	6.75%	12/25/2036	1,415,082
3,317,032	Bear Stearns Asset Backed Securities Trust, Series 2007-HE2-2A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	4.55%	02/25/2037	3,272,500
25,081,425	Bear Stearns Asset Backed Securities Trust, Series 2007-HE4-2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	4.61%	05/25/2037	22,617,238
12,902,593	Bear Stearns Asset Backed Securities Trust, Series 2007-HE6-2A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	5.44%	08/25/2037	11,546,969
1,140,350	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A2A	6.00%	10/25/2036	624,548
1,288,446	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	699,027
1,612,051	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-23A1	3.47% (b)	10/25/2036	1,165,877
6,629,150	Bear Stearns Mortgage Funding Trust, Series 2006-AR3-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	4.79%	11/25/2036	5,714,650
3,083,762	Bear Stearns Mortgage Funding Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor, 10.50% Cap)	4.57%	12/25/2037	2,735,712
6,947,152	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.50% Cap)	4.71%	04/25/2037	6,698,151
8,065,942	BNC Mortgage Loan Trust, Series 2006-2-A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	4.71%	11/25/2036	7,790,966
6,148,130	BNC Mortgage Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	4.55%	03/25/2037	5,671,673
5,949,500	BNC Mortgage Loan Trust, Series 2007-4-A4 (1 Month LIBOR USD + 1.50%, 1.50% Floor)	5.89%	11/25/2037	4,916,113
24,137,424	BNPP Mortgage Securities LLC Trust, Series 2009-1-B1	6.00% (a)	08/27/2037	12,964,845
100,200,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(k)	03/28/2029	91,558,091
12,750,000	CAFL Issuer LLC, Series 2021-RTL1-A2	3.10% (a)(k)	03/28/2029	11,501,247
4,349,196	Carrington Mortgage Loan Trust, Series 2006-FRE2-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor, 12.50% Cap)	4.51%	10/25/2036	3,547,900
20,971,281	Carrington Mortgage Loan Trust, Series 2006-FRE2-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	4.55%	10/25/2036	17,108,180
6,454,801	Carrington Mortgage Loan Trust, Series 2006-FRE2-A4 (1 Month LIBOR USD + 0.25%, 0.25% Floor, 12.50% Cap)	4.64%	10/25/2036	5,265,770
4,759,594	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	4.54%	08/25/2036	4,472,685

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
44,665,150	Carrington Mortgage Loan Trust, Series 2006-NC4-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	4.55%	10/25/2036	42,850,619
25,841,327	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	4.54%	01/25/2037	21,916,381
14,392,514	Carrington Mortgage Loan Trust, Series 2007-RFC1-A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor, 14.50% Cap)	4.53%	12/25/2036	13,691,391
17,978,094	Cascade MH Asset Trust, Series 2019-MH1-A	4.00% (a)(b)	11/25/2044	16,897,026
2,750,000	Centex Home Equity Loan Trust, Series 2004-A-AF5	5.43%	01/25/2034	2,606,794
43,915	Chase Funding Trust, Series 2003-4-2M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	5.29%	03/25/2033	43,701
2,745,087	Chase Mortgage Finance Trust, Series 2005-A1-2A4	3.95% (b)	12/25/2035	2,526,186
7,099,696	Chase Mortgage Finance Trust, Series 2006-S1-A5	6.50%	05/25/2036	3,457,049
6,907,932	Chase Mortgage Finance Trust, Series 2006-S2-1A9	6.25%	10/25/2036	3,051,271
4,628,256	Chase Mortgage Finance Trust, Series 2006-S3-1A2	6.00%	11/25/2036	2,105,259
13,247,754	Chase Mortgage Finance Trust, Series 2006-S4-A8	6.00%	12/25/2036	6,396,361
2,953,429	Chase Mortgage Finance Trust, Series 2007-A2-6A4	3.49% (b)	07/25/2037	2,539,462
3,932,051	Chase Mortgage Finance Trust, Series 2007-S1-A7	6.00%	02/25/2037	1,620,417
2,336,825	Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	1,220,730
1,084,869	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	256,610
2,150,152	Chase Mortgage Finance Trust, Series 2007-S5-1A18	6.00%	07/25/2037	1,052,291
5,118,932	ChaseFlex Trust Multi-Class Mortgage Pass-Through Certificates, Series 2007-M1-2F4	4.11% (k)	08/25/2037	4,297,330
5,324,145	ChaseFlex Trust Multi-Class Mortgage Pass-Through Certificates, Series 2007-M1-2F5	4.11% (k)	08/25/2037	4,469,177
1,523,825	ChaseFlex Trust, Series 2005-1-3A1	6.00%	02/25/2035	1,293,625
130,892	ChaseFlex Trust, Series 2006-1-A5	6.16% (b)	06/25/2036	118,970
2,563,343	ChaseFlex Trust, Series 2006-2-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor, 11.50% Cap)	4.17%	09/25/2036	2,093,659
3,207,705	ChaseFlex Trust, Series 2007-1-1A1	6.50%	02/25/2037	1,182,353
487,568	CHL Mortgage Pass-Through Trust, Series 2003-60-4A1	2.21% (b)	02/25/2034	469,439
12,231,801	CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	6,251,534
2,497,849	CHL Mortgage Pass-Through Trust, Series 2005-18-A1	5.50%	10/25/2035	1,467,751
2,063,627	CHL Mortgage Pass-Through Trust, Series 2005-20-A5	5.50%	10/25/2035	1,337,470
1,530,284	CHL Mortgage Pass-Through Trust, Series 2005-20-A8	5.25%	10/25/2035	988,624
6,885,146	CHL Mortgage Pass-Through Trust, Series 2005-23-A1	5.50%	11/25/2035	3,957,419
1,377,426	CHL Mortgage Pass-Through Trust, Series 2005-24-A8	5.50%	11/25/2035	787,502
2,242,598	CHL Mortgage Pass-Through Trust, Series 2005-26-1A12	5.50%	11/25/2035	1,386,029
428,439	CHL Mortgage Pass-Through Trust, Series 2005-27-2A1	5.50%	12/25/2035	192,226
905,239	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	11/01/2035	518,087
7,985,164	CHL Mortgage Pass-Through Trust, Series 2005-HYB1-4A1	3.01% (b)	03/25/2035	7,278,628
260,127	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-1A1	3.53% (b)	12/20/2035	226,157
7,307,639	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-4A1	3.87% (b)	12/20/2035	5,940,261
756,881	CHL Mortgage Pass-Through Trust, Series 2005-J3-2A4	4.50%	09/25/2035	657,636
797,325	CHL Mortgage Pass-Through Trust, Series 2005-J4-A5	5.50%	11/25/2035	633,765
4,577,070	CHL Mortgage Pass-Through Trust, Series 2006-14-A5	6.25%	09/25/2036	2,180,608
3,243,182	CHL Mortgage Pass-Through Trust, Series 2006-16-2A1	6.50%	11/25/2036	1,282,679
6,661,941	CHL Mortgage Pass-Through Trust, Series 2006-1-A2	6.00%	03/25/2036	3,822,095
1,379,156	CHL Mortgage Pass-Through Trust, Series 2006-20-1A21	6.00%	02/25/2037	723,884

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16,875,992	CHL Mortgage Pass-Through Trust, Series 2006-8-1A3	6.00%	05/25/2036	10,756,227
197,308	CHL Mortgage Pass-Through Trust, Series 2006-J3-A4	5.50%	05/25/2036	189,041
3,842,584	CHL Mortgage Pass-Through Trust, Series 2007-10-A7	6.00%	07/25/2037	1,893,004
13,373,792	CHL Mortgage Pass-Through Trust, Series 2007-11-A1	6.00%	08/25/2037	6,646,612
6,644,619	CHL Mortgage Pass-Through Trust, Series 2007-12-A9	5.75%	08/25/2037	3,676,671
2,865,620	CHL Mortgage Pass-Through Trust, Series 2007-13-A1	6.00%	08/25/2037	1,534,870
4,695,477	CHL Mortgage Pass-Through Trust, Series 2007-13-A10	6.00%	08/25/2037	2,514,969
3,691,549	CHL Mortgage Pass-Through Trust, Series 2007-15-1A1	6.25%	09/25/2037	2,333,154
515,625	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	325,888
1,485,179	CHL Mortgage Pass-Through Trust, Series 2007-15-1A2	6.25%	09/25/2037	937,598
1,813,983	CHL Mortgage Pass-Through Trust, Series 2007-15-1A29	6.25%	09/25/2037	1,147,888
2,769,828	CHL Mortgage Pass-Through Trust, Series 2007-17-1A2	6.00%	10/25/2037	2,100,587
427,810	CHL Mortgage Pass-Through Trust, Series 2007-18-1A1	6.00%	11/25/2037	239,604
37,981,185	CHL Mortgage Pass-Through Trust, Series 2007-21-1A1	6.25%	02/25/2038	20,096,491
1,348,301	CHL Mortgage Pass-Through Trust, Series 2007-2-A2	6.00%	03/25/2037	666,138
3,587,525	CHL Mortgage Pass-Through Trust, Series 2007-3-A1	6.00%	04/25/2037	1,943,101
1,381,683	CHL Mortgage Pass-Through Trust, Series 2007-3-A12	6.00%	04/25/2037	748,357
3,172,817	CHL Mortgage Pass-Through Trust, Series 2007-4-1A39	6.00%	05/25/2037	1,524,345
1,221,135	CHL Mortgage Pass-Through Trust, Series 2007-5-A2	5.75%	05/25/2037	679,690
4,462,625	CHL Mortgage Pass-Through Trust, Series 2007-7-A1	6.00%	06/25/2037	2,474,378
2,005,563	CHL Mortgage Pass-Through Trust, Series 2007-7-A11	5.50%	06/25/2037	1,056,783
1,337,743	CHL Mortgage Pass-Through Trust, Series 2007-7-A2	5.75%	06/25/2037	723,312
4,315,524	CHL Mortgage Pass-Through Trust, Series 2007-8-1A4	6.00%	01/25/2038	2,083,609
2,264,771	CHL Mortgage Pass-Through Trust, Series 2007-8-1A5	5.44%	01/25/2038	1,020,920
3,670,704	CHL Mortgage Pass-Through Trust, Series 2007-8-1A8	6.00%	01/25/2038	1,772,279
5,258,322	CHL Mortgage Pass-Through Trust, Series 2007-8-1A9 (1 Month LIBOR USD + 6.00%, 4.00% Floor, 6.00% Cap)	6.00%	01/25/2038	2,638,768
5,456,274	CHL Mortgage Pass-Through Trust, Series 2007-9-A1	5.75%	07/25/2037	2,760,564
718,088	CHL Mortgage Pass-Through Trust, Series 2007-9-A11	5.75%	07/25/2037	363,312
4,030,987	CHL Mortgage Pass-Through Trust, Series 2007-HY1-1A1	2.87% (b)	04/25/2037	3,570,132
9,193,033	CHL Mortgage Pass-Through Trust, Series 2007-HYB1-2A1	3.42% (b)	03/25/2037	7,827,050
15,724,080	CHL Mortgage Pass-Through Trust, Series 2007-J1-2A1	6.00%	02/25/2037	6,475,928
390,843	CHL Mortgage Pass-Through Trust, Series 2007-J3-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	4.89%	07/25/2037	121,514
1,954,214	CHL Mortgage Pass-Through Trust, Series 2007-J3-A2 (-1 x 1 Month LIBOR USD + 5.50%, 0.00% Floor, 5.50% Cap)	1.11% (d)(f)	07/25/2037	218,635
636,819	Citicorp Mortgage Securities Trust, Series 2006-7-1A1	6.00%	12/25/2036	530,237
2,154,188	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	1,970,566
389,440	Citicorp Residential Mortgage Trust, Series 2006-2-A5	4.95%	09/25/2036	387,360
1,287,386	Citigroup Mortgage Loan Trust, Inc., Series 2005-5-2A2	5.75%	08/25/2035	883,230
472,948	Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	11/25/2035	426,885
1,186,356	Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	1,114,038
4,604,154	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR3-1A1A	3.42% (b)	06/25/2036	4,222,858
2,342,910	Citigroup Mortgage Loan Trust, Inc., Series 2006-FX1-A6	5.85% (k)	10/25/2036	1,535,212
9,325,139	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF1-A2D	4.64%	03/25/2036	4,508,055
9,334,353	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2D	6.66%	05/25/2036	3,463,919
1,680,435	Citigroup Mortgage Loan Trust, Inc., Series 2007-10-1A1A	5.16% (b)	04/25/2037	1,479,344

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535,876	Citigroup Mortgage Loan Trust, Inc., Series 2007-12-2A1	6.50% (a)(b)	10/25/2036	297,852
15,005,303	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-1A1	5.75% (a)	04/25/2047	8,459,894
667,009	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-2A2	6.50% (a)(b)	05/25/2037	599,418
44,322,697	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53% (a)	01/25/2037	40,250,810
1,580,625	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC3-A2D (1 Month LIBOR USD + 0.35%, 0.35% Floor)	4.74%	03/25/2037	1,307,006
407,234	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR5-1A3A	4.19% (b)	04/25/2037	394,705
2,043,576	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR8-1A1A	3.31% (b)	08/25/2047	1,791,203
3,577,942	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A3A	5.97% (k)	01/25/2037	1,758,501
7,887,072	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A5A	5.76% (k)	01/25/2037	3,879,194
3,144,593	Citigroup Mortgage Loan Trust, Inc., Series 2010-7-9A4	6.00% (a)(b)	10/25/2037	2,717,401
16,307,193	Citigroup Mortgage Loan Trust, Inc., Series 2010-8-7A4	6.00% (a)(b)(c)	06/25/2037	14,343,519
21,515,166	Citigroup Mortgage Loan Trust, Inc., Series 2021-JL1-A	2.75% (a)(b)	02/27/2062	19,488,070
3,634,910	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	4.59%	01/25/2037	1,708,918
2,908,978	Citigroup Mortgage Loan Trust, Series 2014-8-3A2	6.00% (a)(b)(c)	03/25/2037	2,609,638
115,572,485	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	95,900,199
174,488,638	Citigroup Mortgage Loan Trust, Series 2019-D-PT1	3.37% (a)(b)	04/25/2064	142,043,453
226,348,922	Citigroup Mortgage Loan Trust, Series 2020-RP1-A1	1.50% (a)(b)	08/25/2064	199,028,403
26,293,400	Citigroup Mortgage Loan Trust, Series 2020-RP1-M1	2.00% (a)(b)	08/25/2064	20,256,422
22,116,950	Citigroup Mortgage Loan Trust, Series 2020-RP1-M2	2.50% (a)(b)	08/25/2064	16,981,045
18,676,200	Citigroup Mortgage Loan Trust, Series 2020-RP1-M3	2.75% (a)(b)	08/25/2064	13,824,267
49,066,855	Citigroup Mortgage Loan Trust, Series 2020-RP1-PT5	7.30% (a)(b)	08/25/2064	35,820,487
300,195,813	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(b)	03/25/2065	271,473,918
34,186,100	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(b)	03/25/2065	29,588,524
28,635,750	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(b)	03/25/2065	23,972,072
26,589,300	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(b)	03/25/2065	21,233,066
78,062,181	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.20% (a)(b)	03/25/2065	75,272,082
1,647,417	CitiMortgage Alternative Loan Trust, Series 2006-A1-1A5	5.50%	04/25/2036	1,458,444
1,836,239	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	1,626,765
1,917,925	CitiMortgage Alternative Loan Trust, Series 2006-A3-1A13	6.00%	07/25/2036	1,694,174
1,441,513	CitiMortgage Alternative Loan Trust, Series 2006-A4-1A8	6.00%	09/25/2036	1,273,351
428,891	CitiMortgage Alternative Loan Trust, Series 2006-A5-2A1	5.50%	08/25/2044	410,321
1,627,443	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	1,332,337
4,599,035	CitiMortgage Alternative Loan Trust, Series 2006-A6-1A2 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	11/25/2036	3,947,183
2,275,615	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A5	6.00%	01/25/2037	2,009,221
1,109,513	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	979,628
3,008,475	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A8 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	01/25/2037	2,501,414
2,838,831	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A9 (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	1.01% (d)(f)	01/25/2037	108,892
2,330,995	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (h)	03/25/2037	2,050,657
5,364,365	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	1.01% (d)(f)	03/25/2037	287,490
2,102,180	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	1,824,537
3,803,578	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A3 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	4.72%	04/25/2037	3,179,524

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3,803,578	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x 1 Month LIBOR USD + 6.67%, 0.00% Floor, 6.67% Cap)	2.28% (d)(f)	04/25/2037	301,015
4,028,185	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A5	5.75%	04/25/2037	3,597,398
536,528	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	484,129
7,073,735	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	6,382,897
221,940	CitiMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	193,443
14,812,000	COLT Mortgage Loan Trust, Series 2021-5-M1	3.26% (a)(b)	11/26/2066	9,155,510
4,294,000	COLT Mortgage Loan Trust, Series 2021-HX1-B1	3.11% (a)(b)	10/25/2066	2,645,939
4,130,000	COLT Mortgage Loan Trust, Series 2021-HX1-B2	3.86% (a)(b)	10/25/2066	2,515,329
6,000,000	COLT Mortgage Loan Trust, Series 2021-HX1-M1	2.36% (a)(b)	10/25/2066	3,718,235
12,731,763	COLT Mortgage Loan Trust, Series 2022-4-A1	4.30% (a)(b)	03/25/2067	12,212,402
9,000,000	CoreVest American Finance Trust, Series 2020-3-D	2.95% (a)(b)	08/15/2053	6,689,327
27,014,851	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1	6.00%	02/25/2035	19,967,403
5,740,450	Countrywide Alternative Loan Trust, Series 2005-13CB-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	4.89%	05/25/2035	4,712,537
2,622,008	Countrywide Alternative Loan Trust, Series 2005-13CB-A3	5.50%	05/25/2035	2,221,386
2,283,867	Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	4.89%	07/25/2035	1,399,511
4,662,895	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x 1 Month LIBOR USD + 5.00%, 0.00% Floor, 5.00% Cap)	0.61% (d)(f)	07/25/2035	171,927
1,514,391	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x 1 Month LIBOR USD + 13.05%, 0.00% Floor, 13.05% Cap)	5.10% (f)	07/25/2035	1,142,100
2,068,418	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	5.14%	08/25/2035	1,765,413
991,969	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	481,801
5,784,592	Countrywide Alternative Loan Trust, Series 2005-32T1-A9	5.50%	08/25/2035	3,407,114
2,200,037	Countrywide Alternative Loan Trust, Series 2005-46CB-A14	5.50%	10/25/2035	1,584,880
1,114,580	Countrywide Alternative Loan Trust, Series 2005-46CB-A20	5.50%	10/25/2035	802,930
3,774,786	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	2,377,966
1,359,039	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	791,871
29,334,897	Countrywide Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	20,362,502
12,118,737	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	8,968,154
297,921	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x 1 Month LIBOR USD + 35.93%, 0.00% Floor, 35.93% Cap)	3.75% (f)	12/25/2035	201,379
364,451	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	320,217
5,289,552	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	4,647,542
1,005,194	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (1 Month LIBOR USD + 0.80%, 0.80% Floor, 5.50% Cap)	5.19%	01/25/2036	945,298
2,528,860	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x 1 Month LIBOR USD + 4.70%, 0.00% Floor, 4.70% Cap)	0.31% (d)(f)	01/25/2036	75,078
29,549,887	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	15,217,164
455,677	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	280,069
17,371,339	Countrywide Alternative Loan Trust, Series 2005-80CB-4A1	6.00%	02/25/2036	9,069,599
19,203,947	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	9,011,838
1,302,204	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x 1 Month LIBOR USD + 21.63%, 0.00% Floor, 21.63% Cap)	5.54% (f)	02/25/2036	1,053,369
891,088	Countrywide Alternative Loan Trust, Series 2005-86CB-A5	5.50%	02/25/2036	570,400
1,298,050	Countrywide Alternative Loan Trust, Series 2005-J10-1A11	5.50%	10/25/2035	932,644
295,406	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	5.09%	10/25/2035	202,795

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
138,381	Countrywide Alternative Loan Trust, Series 2005-J10-1A15	5.50%	10/25/2035	99,426
364,875	Countrywide Alternative Loan Trust, Series 2005-J11-1A3	5.50%	11/25/2035	219,261
216,667	Countrywide Alternative Loan Trust, Series 2005-J11-6A1	6.50%	09/25/2032	200,979
454,830	Countrywide Alternative Loan Trust, Series 2005-J13-2A5 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 5.50% Cap)	4.87%	11/25/2035	299,444
909,659	Countrywide Alternative Loan Trust, Series 2005-J13-2A6 (-1 x 1 Month LIBOR USD + 5.02%, 0.00% Floor, 5.02% Cap)	0.63% (d)(f)	11/25/2035	48,295
3,533,863	Countrywide Alternative Loan Trust, Series 2005-J1-5A3	5.50%	02/25/2035	3,230,090
16,614	Countrywide Alternative Loan Trust, Series 2005-J1-7A1	5.50%	12/25/2023	14,617
476,842	Countrywide Alternative Loan Trust, Series 2005-J2-1A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	4.89%	04/25/2035	375,732
1,467,208	Countrywide Alternative Loan Trust, Series 2005-J2-1A6 (-1 x 1 Month LIBOR USD + 5.00%, 0.00% Floor, 5.00% Cap)	0.61% (d)(f)	04/25/2035	37,853
2,898,278	Countrywide Alternative Loan Trust, Series 2005-J3-2A8 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 5.50% Cap)	4.69%	05/25/2035	2,278,488
2,898,278	Countrywide Alternative Loan Trust, Series 2005-J3-2A9 (-1 x 1 Month LIBOR USD + 5.20%, 0.00% Floor, 5.20% Cap)	0.81% (d)(f)	05/25/2035	131,989
2,652,734	Countrywide Alternative Loan Trust, Series 2006-12CB-A3 (1 Month LIBOR USD + 5.75%, 5.75% Floor)	5.75%	05/25/2036	1,400,517
3,269,427	Countrywide Alternative Loan Trust, Series 2006-12CB-A8	6.00%	05/25/2036	1,777,723
10,749,734	Countrywide Alternative Loan Trust, Series 2006-13T1-A1	6.00%	05/25/2036	5,476,898
27,824,093	Countrywide Alternative Loan Trust, Series 2006-15CB-A1	6.50%	06/25/2036	13,956,239
2,761,934	Countrywide Alternative Loan Trust, Series 2006-16CB-A7	6.00%	06/25/2036	1,652,592
725,462	Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	07/25/2036	328,677
725,462	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x 1 Month LIBOR USD + 5.50%, 0.00% Floor, 5.50% Cap)	1.11% (d)(f)	07/25/2036	60,874
3,531,184	Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	4.79%	08/25/2036	1,798,663
4,788,497	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x 1 Month LIBOR USD + 5.60%, 0.00% Floor, 5.60% Cap)	1.21% (d)(f)	08/25/2036	442,879
737,095	Countrywide Alternative Loan Trust, Series 2006-19CB-A15	6.00%	08/25/2036	452,595
4,107,431	Countrywide Alternative Loan Trust, Series 2006-23CB-2A3	6.50%	08/25/2036	1,475,120
1,319,036	Countrywide Alternative Loan Trust, Series 2006-24CB-A11	5.75%	08/25/2036	751,183
3,860,658	Countrywide Alternative Loan Trust, Series 2006-24CB-A14 (-1 x 1 Month LIBOR USD + 7.15%, 0.00% Floor, 7.15% Cap)	2.76% (d)(f)	08/25/2036	685,687
3,095,745	Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.00%	08/25/2036	1,808,563
3,322,664	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (1 Month LIBOR USD + 0.60%, 0.06% Floor, 6.00% Cap)	4.99%	08/25/2036	1,548,815
1,459,191	Countrywide Alternative Loan Trust, Series 2006-26CB-A17	6.25%	09/25/2036	819,386
1,872,996	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	1,076,528
2,682,474	Countrywide Alternative Loan Trust, Series 2006-29T1-1A2	6.25%	10/25/2036	1,615,540
374,914	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x 1 Month LIBOR USD + 46.15%, 0.00% Floor, 46.15% Cap)	17.62% (f)	10/25/2036	521,037
229,643	Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x 1 Month LIBOR USD + 33.37%, 0.00% Floor, 33.37% Cap)	14.35% (f)	10/25/2036	256,394
1,946,214	Countrywide Alternative Loan Trust, Series 2006-2CB-A9	6.00%	03/25/2036	920,180
2,681,925	Countrywide Alternative Loan Trust, Series 2006-30T1-1A2	6.25%	11/25/2036	2,004,990
2,106,302	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (1 Month LIBOR USD + 0.67%, 0.67% Floor, 6.00% Cap)	5.06%	11/25/2036	1,117,610

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,513,311	Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x 1 Month LIBOR USD + 5.33%, 0.00% Floor, 5.33% Cap)	0.94% (d)(f)	11/25/2036	287,735
7,743,365	Countrywide Alternative Loan Trust, Series 2006-36T2-2A1	6.25%	12/25/2036	3,534,386
625,027	Countrywide Alternative Loan Trust, Series 2006-36T2-2A4	6.25%	12/25/2036	285,288
831,700	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10	6.00%	01/25/2037	675,006
13,283,292	Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x 1 Month LIBOR USD + 6.55%, 0.00% Floor, 6.55% Cap)	2.16% (d)(f)	01/25/2037	999,078
4,523,588	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	4.84%	01/25/2037	571,851
1,311,624	Countrywide Alternative Loan Trust, Series 2006-40T1-1A11	6.00%	01/25/2037	909,718
2,232,471	Countrywide Alternative Loan Trust, Series 2006-40T1-1A4 (-1 x 1 Month LIBOR USD + 5.45%, 0.00% Floor, 5.45% Cap)	1.06% (d)(f)	01/25/2037	131,189
2,895,879	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	6.00%	01/25/2037	1,678,046
7,082,378	Countrywide Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	1.01% (d)(f)	01/25/2037	808,989
7,082,378	Countrywide Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	01/25/2037	3,266,946
3,049,423	Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	6.00%	01/25/2037	1,767,019
3,635,612	Countrywide Alternative Loan Trust, Series 2006-42-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	01/25/2047	1,535,392
3,635,612	Countrywide Alternative Loan Trust, Series 2006-42-1A2 (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	1.01% (d)(f)	01/25/2047	453,794
2,421,128	Countrywide Alternative Loan Trust, Series 2006-42-1A3	6.00%	01/25/2047	1,462,647
2,781,367	Countrywide Alternative Loan Trust, Series 2006-43CB-1A12	5.75%	02/25/2037	1,561,677
9,622,826	Countrywide Alternative Loan Trust, Series 2006-43CB-1A6	6.00%	02/25/2037	5,531,338
9,821,775	Countrywide Alternative Loan Trust, Series 2006-45T1-1A1 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	02/25/2037	3,941,353
3,168,314	Countrywide Alternative Loan Trust, Series 2006-45T1-1A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	02/25/2037	745,141
3,168,314	Countrywide Alternative Loan Trust, Series 2006-45T1-1A5 (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	1.01% (d)(f)	02/25/2037	310,123
1,335,749	Countrywide Alternative Loan Trust, Series 2006-45T1-2A2	6.00%	02/25/2037	755,388
5,650,860	Countrywide Alternative Loan Trust, Series 2006-4CB-1A1	6.00%	04/25/2036	3,094,975
653,624	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4	5.50%	05/25/2036	539,848
4,361,619	Countrywide Alternative Loan Trust, Series 2006-7CB-1A14	6.00%	05/25/2036	2,560,751
7,605,877	Countrywide Alternative Loan Trust, Series 2006-7CB-1A16	6.00%	05/25/2036	4,465,488
2,330,441	Countrywide Alternative Loan Trust, Series 2006-7CB-1A6	6.00%	05/25/2036	1,368,225
2,360,297	Countrywide Alternative Loan Trust, Series 2006-7CB-1A9	6.00%	05/25/2036	1,385,755
815,029	Countrywide Alternative Loan Trust, Series 2006-9T1-A11	6.00%	05/25/2036	376,570
1,968,010	Countrywide Alternative Loan Trust, Series 2006-J1-1A10	5.50%	02/25/2036	1,414,845
3,993,017	Countrywide Alternative Loan Trust, Series 2006-J1-1A3	5.50%	02/25/2036	2,870,665
839,465	Countrywide Alternative Loan Trust, Series 2006-J4-2A2	6.00%	07/25/2036	533,619
1,025,006	Countrywide Alternative Loan Trust, Series 2006-J7-1A1	6.25%	11/25/2036	511,453
31,094,874	Countrywide Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.54%	03/20/2047	24,689,634
2,925,153	Countrywide Alternative Loan Trust, Series 2006-OA7-1A2 (12 Month US Treasury Average + 0.94%, 0.94% Floor)	2.99%	06/25/2046	2,402,740
590,772	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x 1 Month LIBOR USD + 39.90%, 0.00% Floor, 39.90% Cap)	13.57% (f)	05/25/2037	631,941
9,582,111	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	4,768,122

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
8,885,904	Countrywide Alternative Loan Trust, Series 2007-15CB-A1	6.00%	07/25/2037	5,783,894
5,299,144	Countrywide Alternative Loan Trust, Series 2007-15CB-A2	5.75%	07/25/2037	3,328,505
6,357,054	Countrywide Alternative Loan Trust, Series 2007-15CB-A5	5.75%	07/25/2037	3,993,001
7,421,697	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	4.84%	08/25/2037	2,349,654
2,149,138	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 0.00% Floor, 54.58% Cap)	18.01% (f)	08/25/2037	3,087,454
2,685,883	Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	6.00%	08/25/2037	2,124,093
4,982,940	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 0.00% Floor, 29.90% Cap)	9.71% (f)	08/25/2037	4,805,137
755,059	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25	6.00%	08/25/2037	464,914
597,792	Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR USD + 39.00%, 0.00% Floor, 39.00% Cap)	12.67% (f)	08/25/2037	683,698
10,714,191	Countrywide Alternative Loan Trust, Series 2007-19-1A34	6.00%	08/25/2037	5,586,253
8,786,261	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00%	08/25/2037	4,581,053
27,008,973	Countrywide Alternative Loan Trust, Series 2007-19-2A1	6.50%	08/25/2037	11,914,528
2,706,851	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 0.00% Floor, 28.40% Cap)	10.85% (f)	09/25/2037	2,437,176
18,051,397	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	7,652,937
7,030,805	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	4.89%	09/25/2037	3,188,075
9,978,170	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 0.00% Floor, 6.50% Cap)	2.11% (d)(f)	09/25/2037	1,749,705
1,004,510	Countrywide Alternative Loan Trust, Series 2007-24-A2 (-6 x 1 Month LIBOR USD + 41.70%, 0.00% Floor, 41.70% Cap)	15.37% (f)	10/25/2037	1,102,839
2,008,595	Countrywide Alternative Loan Trust, Series 2007-24-A3 (-1 x 1 Month LIBOR USD + 6.95%, 0.00% Floor, 6.95% Cap)	2.56% (d)(f)	10/25/2037	396,945
3,295,105	Countrywide Alternative Loan Trust, Series 2007-24-A4 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 7.00% Cap)	5.09%	10/25/2037	788,234
4,358,347	Countrywide Alternative Loan Trust, Series 2007-24-A6 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 7.00% Cap)	5.39%	10/25/2037	1,119,898
3,297,224	Countrywide Alternative Loan Trust, Series 2007-2CB-1A4 (1 Month LIBOR USD + 1.00%, 5.75% Floor, 100.00% Cap)	5.75%	03/25/2037	1,899,042
15,342,616	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	1,673,614
3,634,012	Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (-1 x 1 Month LIBOR USD + 5.65%, 0.00% Floor, 5.65% Cap)	1.26% (d)(f)	04/25/2037	475,194
3,634,012	Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 6.00% Cap)	4.94%	04/25/2037	1,692,710
14,474,195	Countrywide Alternative Loan Trust, Series 2007-5CB-1A31	5.50%	04/25/2037	7,997,437
5,816,503	Countrywide Alternative Loan Trust, Series 2007-5CB-2A1	6.00%	04/25/2037	2,770,891
4,853,420	Countrywide Alternative Loan Trust, Series 2007-6-A1	5.75%	04/25/2047	2,793,063
5,321,814	Countrywide Alternative Loan Trust, Series 2007-6-A4	5.75%	04/25/2047	3,062,616
1,341,688	Countrywide Alternative Loan Trust, Series 2007-7T2-A8	6.00%	04/25/2037	632,169
243,252	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (-6 x 1 Month LIBOR USD + 40.20%, 0.00% Floor, 40.20% Cap)	13.87% (f)	05/25/2037	254,514
259,668	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (-6 x 1 Month LIBOR USD + 40.08%, 0.00% Floor, 40.08% Cap)	13.75% (f)	05/25/2037	270,383
408,389	Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	4.89%	05/25/2037	147,996
408,389	Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (-1 x 1 Month LIBOR USD + 5.50%, 0.00% Floor, 5.50% Cap)	1.11% (d)(f)	05/25/2037	38,376

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,411,957	Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	6.00%	05/25/2037	689,214
21,064,977	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	3.15% (b)	03/25/2047	17,953,878
20,699,149	Countrywide Alternative Loan Trust, Series 2007-HY4-4A1	3.59% (b)	06/25/2037	17,712,937
20,933,490	Countrywide Asset Backed Certificates, Series 2006-25-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	06/25/2047	19,189,150
5,977,965	Countrywide Asset Backed Certificates, Series 2006-26-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	06/25/2037	5,476,779
21,669,347	Countrywide Asset Backed Certificates, Series 2007-4-A5	4.48% (k)	04/25/2047	15,538,371
11,502,411	Countrywide Asset Backed Certificates, Series 2007-BC1-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	05/25/2037	10,546,064
2,046,562	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	1,537,916
430,820	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	323,745
4,177,796	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	3,091,867
5,675,069	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-5A1	5.25%	01/25/2036	4,854,376
9,670,250	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	1,566,303
2,501,082	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	2,122,078
3,585,874	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1	7.00%	09/25/2035	1,801,782
8,303,241	Credit Suisse Mortgage Capital Certificates, Series 2009-11R-4A1	7.00% (a)(b)	09/26/2037	2,542,263
5,788,284	Credit Suisse Mortgage Capital Certificates, Series 2009-12R-5A1	6.00% (a)(c)	06/27/2036	3,342,203
7,522,581	Credit Suisse Mortgage Capital Certificates, Series 2012-10R-4A2	3.64% (a)(b)	08/26/2046	5,255,548
30,843,185	Credit Suisse Mortgage Capital Certificates, Series 2021-RPL9-A1	2.44% (a)(b)	02/25/2061	28,426,782
71,537,511	Credit Suisse Mortgage-Backed Trust, Series 2017-RPL2-CERT	0.00% (a)(b)	02/25/2056	49,571,561
4,227,000	Credit Suisse Mortgage-Backed Trust, Series 2020-AFC1-B1	3.45% (a)(b)	02/25/2050	2,997,085
9,596,334	Credit Suisse Mortgage-Backed Trust, Series 2020-RPL1-CERT	3.23% (a)(b)(c)	01/25/2046	7,839,625
8,497,927	Credit-Based Asset Servicing and Securitization LLC, Series 2006-CB4-AV3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	2.80%	05/25/2036	5,590,802
3,983,395	CSAB Mortgage Backed Trust, Series 2006-3-A4B	6.61%	11/25/2036	713,540
2,314,067	CSAB Mortgage Backed Trust, Series 2006-4-A6A	6.18%	12/25/2036	506,955
8,470,767	CSAB Mortgage Backed Trust, Series 2007-1-1A1A	5.90% (b)	05/25/2037	2,214,405
807,181	CSMC Mortgage-Backed Trust, Series 2005-1R-2A5	5.75% (a)	12/26/2035	585,306
11,281,289	CSMC Mortgage-Backed Trust, Series 2006-1-2A1	6.00%	02/25/2036	3,798,082
2,345,148	CSMC Mortgage-Backed Trust, Series 2006-2-5A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 6.00% Cap)	5.09%	03/25/2036	806,453
13,108,301	CSMC Mortgage-Backed Trust, Series 2006-2-5A2 (-1 x 1 Month LIBOR USD + 5.30%, 0.00% Floor, 5.30% Cap)	0.91% (d)(f)	03/25/2036	1,071,737
2,730,441	CSMC Mortgage-Backed Trust, Series 2006-2-5A3	6.25%	03/25/2036	1,250,702
7,389,665	CSMC Mortgage-Backed Trust, Series 2006-2-5A4	6.00%	03/25/2036	3,273,235
1,150,801	CSMC Mortgage-Backed Trust, Series 2006-3-4A3	5.50%	04/25/2036	835,945
695,689	CSMC Mortgage-Backed Trust, Series 2006-3-4A4	5.50%	04/25/2036	505,350
2,431,187	CSMC Mortgage-Backed Trust, Series 2006-4-1A8 (1 Month LIBOR USD + 1.00%, 6.00% Floor, 6.00% Cap)	6.00%	05/25/2036	1,440,844
20,280,070	CSMC Mortgage-Backed Trust, Series 2006-4-4A1	7.00%	05/25/2036	5,230,897
7,094,686	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	3,094,305

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,937,059	CSMC Mortgage-Backed Trust, Series 2006-6-1A4	6.00%	07/25/2036	3,715,163
10,035,754	CSMC Mortgage-Backed Trust, Series 2006-6-3A1	7.00%	07/25/2036	1,603,255
114,122	CSMC Mortgage-Backed Trust, Series 2006-7-3A11	6.00%	08/25/2036	47,459
1,591,641	CSMC Mortgage-Backed Trust, Series 2006-7-7A5	6.00%	08/25/2036	1,247,237
2,521,945	CSMC Mortgage-Backed Trust, Series 2006-9-2A1	5.50%	11/25/2036	2,187,278
10,112,243	CSMC Mortgage-Backed Trust, Series 2006-9-3A1	6.00%	11/25/2036	8,266,606
3,593,712	CSMC Mortgage-Backed Trust, Series 2006-9-4A1	6.00%	11/25/2036	2,341,796
1,452,747	CSMC Mortgage-Backed Trust, Series 2006-9-6A14	6.00%	11/25/2036	1,239,468
236,027	CSMC Mortgage-Backed Trust, Series 2006-9-6A15 (-6 x 1 Month LIBOR USD + 39.90%, 0.00% Floor, 39.90% Cap)	15.80% (f)	11/25/2036	292,717
8,502,801	CSMC Mortgage-Backed Trust, Series 2007-1-1A4	6.13% (b)	02/25/2037	2,218,195
5,453,663	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2057	962,103
3,054,998	CSMC Mortgage-Backed Trust, Series 2007-1-5A14	6.00%	02/25/2037	1,842,884
27,639	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	21,426
5,172,094	CSMC Mortgage-Backed Trust, Series 2007-3-2A10	6.00%	04/25/2037	2,037,857
2,542,114	CSMC Mortgage-Backed Trust, Series 2007-5-2A5	5.00%	08/25/2037	2,068,690
24,821,158	CSMC Mortgage-Backed Trust, Series 2007-5-3A19	6.00%	08/25/2037	19,096,272
10,950,270	CSMC Mortgage-Backed Trust, Series 2007-5-3A9	6.00%	08/25/2037	8,425,385
2,527,267	CSMC Mortgage-Backed Trust, Series 2008-2R-1A1	6.00% (a)(c)	07/25/2037	1,954,316
24,883	CSMC Trust, Series 2009-1R-4A2	3.19% (a)(b)	07/20/2035	24,874
1,618,776	CSMC Trust, Series 2010-13R-1A2	5.50% (a)(b)	12/26/2035	1,334,458
23,722,185	CSMC Trust, Series 2010-17R-6A1	3.24% (a)(b)	06/26/2037	22,405,034
7,257,533	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(b)(c)	06/26/2037	6,349,738
3,583,222	CSMC Trust, Series 2010-4R-8A17	6.00% (a)(b)(c)	06/26/2037	3,143,032
8,861,467	CSMC Trust, Series 2010-7R-1A17	6.00% (a)(b)	01/26/2037	5,053,922
9,255,696	CSMC Trust, Series 2013-9R-A1	3.00% (a)(b)	05/27/2043	7,920,141
8,020,951	CSMC Trust, Series 2019-RPL6-CERT	0.00% (a)(b)	11/25/2058	6,605,186
189,803,108	CSMC Trust, Series 2019-RPL6-PT1	3.81% (a)(b)	11/25/2058	162,775,278
181,784,906	CSMC Trust, Series 2020-RPL1-PT1	3.35% (a)(b)	10/25/2069	144,550,358
17,222,406	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	16,454,494
15,540,806	CSMC Trust, Series 2021-JR2-A1	2.22% (a)(b)	11/25/2061	14,749,533
7,469,850	CSMC Trust, Series 2021-NQM1-B1	2.83% (a)(b)	05/25/2065	4,777,036
6,225,825	CSMC Trust, Series 2021-NQM5-M1	2.17% (a)(b)	05/25/2066	3,157,291
3,180,040	CSMC Trust, Series 2021-NQM6-B1	3.29% (a)(b)	07/25/2066	1,647,066
7,445,317	CSMC Trust, Series 2021-NQM6-M1	2.58% (a)(b)	07/25/2066	3,957,243
17,544,000	CWABS Asset-Backed Certificates Trust, Series 2005-11-MF1	5.35% (b)	02/25/2036	14,559,108
2,405,290	CWABS Asset-Backed Certificates Trust, Series 2005-4-AF5B	5.65%	10/25/2035	2,370,914
8,178,942	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50% (b)	09/25/2035	7,064,065
267,454	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-1A6 (-7 x 1 Month LIBOR USD + 35.93%, 0.00% Floor, 35.93% Cap)	3.75% (f)	11/25/2035	373,112
510,775	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 5.50% Cap)	4.59%	11/25/2035	245,797
1,541,574	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2 (-1 x 1 Month LIBOR USD + 5.30%, 0.00% Floor, 5.30% Cap)	0.91% (d)(f)	11/25/2035	54,860
5,266,809	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	4,474,561

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
13,379,849	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2-2A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69%	09/25/2047	11,311,005
15,993,791	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA3-A2 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	4.64%	07/25/2047	13,812,164
3,366,051	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB1-A1C	5.67% (b)	02/25/2036	3,041,177
428,696	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	4.84% (b)	06/25/2036	354,867
755,835	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (b)	10/25/2036	660,886
10,554,614	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% (b)	10/25/2036	9,231,332
751,889	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% (b)	10/25/2036	657,492
1,097,378	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% (b)	10/25/2036	958,294
2,169,255	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	6.37%	10/25/2036	1,892,147
4,007,929	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-3A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.00% Cap)	4.42% (a)(c)	10/27/2036	3,645,519
4,673,269	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	6.08% (a)(f)	04/15/2036	4,242,117
1,741,735	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI1 (-1 x 1 Month LIBOR USD + 12.11%, 12.11% Cap)	6.06% (a)(f)	04/15/2036	1,604,326
2,838,325	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI2 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	6.36% (a)(f)	04/15/2036	2,590,949
331,467	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI1 (-3 x 1 Month LIBOR USD + 19.35%, 19.35% Cap)	6.40% (a)(f)	04/15/2036	296,864
2,909,945	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI3 (-1 x 1 Month LIBOR USD + 12.57%, 12.57% Cap)	6.52% (a)(f)	04/15/2036	2,549,986
48,202,378	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	6.08% (a)(f)	04/15/2036	42,159,525
10,913,077	Equifirst Loan Securitization Trust, Series 2007-1-A2B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.58%	04/25/2037	9,306,426
22,750,000	FBR Securitization Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.93%, 0.93% Floor, 14.00% Cap)	5.32%	09/25/2035	19,707,981
5,500,000	FBR Securitization Trust, Series 2005-5-M3 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 14.00% Cap)	5.12%	11/25/2035	4,928,518
75,600,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-M1B (Secured Overnight Financing Rate 30 Day Average + 2.90%, 0.00% Floor)	6.83% (a)	04/25/2042	74,810,449
3,471,493	Fieldstone Mortgage Investment Trust, Series 2007-1-2A2 (1 Month LIBOR USD + 0.27%, 0.27% Floor, 12.25% Cap)	4.56%	04/25/2047	2,457,465
21,977,265	Figure Line of Credit Trust, Series 2020-1-A	4.04% (a)(b)	09/25/2049	21,044,478
7,485,652	First Franklin Mortgage Loan Trust, Series 2006-FF8-M1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	4.76%	07/25/2036	6,926,791
4,000,000	First Franklin Mortgage Loan Trust, Series 2006-FF9-2A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	06/25/2036	3,511,306
18,551,440	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	03/25/2037	10,732,125
22,201,466	First Franklin Mortgage Loan Trust, Series 2007-FF2-A2C (1 Month LIBOR USD + 0.15%, 0.15% Floor)	4.54%	03/25/2037	11,276,293

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,090,665	First Horizon Alternative Mortgage Securities Trust, Series 2005-AA4-1A1	4.06% (b)	05/25/2035	1,717,721
3,481,630	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-1A4	5.50%	11/25/2035	1,849,115
260,899	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-2A1	5.00%	02/25/2050	259,724
1,235,547	First Horizon Alternative Mortgage Securities Trust, Series 2006-AA3-A1	4.44% (b)	06/25/2036	988,423
1,939,023	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A12	6.00%	04/25/2036	979,131
6,506,629	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A3	5.75%	04/25/2036	3,162,016
1,255,943	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	573,383
1,961,812	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A5	6.00%	02/25/2037	846,912
2,992,111	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (b)	05/25/2035	2,084,719
10,637,943	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A3	6.00%	06/25/2037	4,426,243
547,377	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A4	6.00%	06/25/2037	227,753
614,958	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A13	6.25%	08/25/2037	265,229
1,898,423	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A4	6.25%	08/25/2037	818,783
1,079,369	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A5	6.25%	08/25/2037	465,528
928,299	First Horizon Mortgage Pass-Through Trust, Series 2006-1-1A2	6.00%	05/25/2036	459,267
1,532,056	First Horizon Mortgage Pass-Through Trust, Series 2007-4-1A1	6.00%	08/25/2037	651,316
9,000,000	FirstKey Homes Trust, Series 2020-SFR1-E	2.79% (a)	08/17/2037	8,049,296
18,000,000	FirstKey Homes Trust, Series 2020-SFR2-D	1.97% (a)	10/19/2037	15,792,565
26,225,000	FirstKey Homes Trust, Series 2020-SFR2-E	2.67% (a)	10/19/2037	23,157,706
16,250,000	FirstKey Homes Trust, Series 2021-SFR1-E1	2.39% (a)	08/17/2038	13,588,583
11,500,000	FirstKey Homes Trust, Series 2021-SFR1-E2	2.49% (a)	08/17/2038	9,605,458
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-D	2.06% (a)	09/17/2038	6,652,687
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E1	2.26% (a)	09/17/2038	6,648,154
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E2	2.36% (a)	09/17/2038	6,594,106
34,891,000	FirstKey Homes Trust, Series 2021-SFR3-B	2.44% (a)	12/17/2038	30,250,567
29,584,000	FirstKey Homes Trust, Series 2021-SFR3-C	2.54% (a)	12/17/2038	25,351,784
22,626,000	FirstKey Homes Trust, Series 2021-SFR3-D	2.79% (a)	12/17/2038	19,445,472
45,314,000	FirstKey Homes Trust, Series 2021-SFR3-E1	2.99% (a)	12/17/2038	38,665,548
25,293,000	FirstKey Homes Trust, Series 2021-SFR3-E2	3.08% (a)	12/17/2038	21,448,203
10,174,000	FirstKey Homes Trust, Series 2021-SFR3-F1	3.58% (a)	12/17/2038	8,427,400
62,350,000	FMC GMSR Issuer Trust, Series 2020-GT1-A	4.45% (a)(b)	01/25/2026	54,626,338
72,500,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(b)	07/25/2026	59,078,546
64,820,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(b)	10/25/2026	52,166,099
120,329,651	Fremont Home Loan Trust, Series 2006-D-1A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	11/25/2036	72,030,641
7,750,000	FRTKL, Series 2021-SFR1-E1	2.37% (a)	09/17/2038	6,464,281

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,650,000	FRTKL, Series 2021-SFR1-E2	2.52% (a)	09/17/2038	5,532,442
2,751,000	GCAT Trust, Series 2019-NQM3-M1	3.45% (a)(b)	11/25/2059	2,124,803
7,096,000	GCAT Trust, Series 2021-NQM2-M1	2.54% (a)(b)	05/25/2066	4,024,390
8,405,000	GCAT Trust, Series 2021-NQM6-B1	4.42% (a)(b)	08/25/2066	5,323,019
32,889,370	GE-WMC Mortgage Securities Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69%	08/25/2036	14,783,709
1,872,663	GMACM Mortgage Loan Trust, Series 2005-AR5-3A1	3.88% (b)	09/19/2035	1,588,150
21,694,001	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 10.50% Cap)	4.91%	08/25/2045	5,674,493
18,566,822	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63%	04/25/2047	16,155,176
893,507	GS Mortgage Securities Corporation Trust, Series 2008-2R-1A1	3.77% (a)(b)	09/25/2036	328,746
117,178,502	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-A1	1.75% (a)(b)	05/25/2060	101,541,019
12,540,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M1	2.25% (a)(b)	05/25/2060	9,499,884
10,237,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M2	2.75% (a)(b)	05/25/2060	7,612,771
9,341,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M3	3.00% (a)(b)	05/25/2060	6,751,389
31,830,484	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-PT4	4.12% (a)(h)	05/25/2060	29,354,836
112,843	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% (b)	09/25/2035	76,173
7,937,260	GSAA Home Equity Trust, Series 2006-10-AF3	5.98% (b)	06/25/2036	2,119,052
5,680,833	GSAA Home Equity Trust, Series 2006-10-AF4	6.80%	06/25/2036	1,512,921
10,961,769	GSAA Home Equity Trust, Series 2006-15-AF4	6.46%	09/25/2036	3,136,443
1,687,154	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% (b)	11/25/2036	516,685
3,932,865	GSAA Home Equity Trust, Series 2006-18-AF6	6.18%	11/25/2036	1,008,379
7,392,121	GSAA Home Equity Trust, Series 2006-19-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.57%	12/25/2036	2,083,438
3,983,251	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	2,464,641
2,522,447	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	1,151,107
5,751,438	GSAA Home Equity Trust, Series 2007-7-A5 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	4.95%	07/25/2037	3,001,766
16,450,673	GSAMP Trust, Series 2006-HE6-A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.54%	08/25/2036	13,198,709
6,981,322	GSAMP Trust, Series 2007-H1-A2B (1 Month LIBOR USD + 0.40%, 0.40% Floor)	4.79%	01/25/2047	3,715,613
6,903,007	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor)	4.74% (a)	03/25/2035	6,514,456
6,903,007	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS	0.31% (a)(b)(d)	03/25/2035	87,338
4,436,396	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap)	4.74% (a)	09/25/2035	3,819,698
4,436,396	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS	0.10% (a)(b)(d)	09/25/2035	51,411
16,910,243	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap)	4.74% (a)	01/25/2036	14,050,276
16,910,243	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS	0.06% (a)(b)(d)	01/25/2036	215,086
17,412,709	GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.20% (a)	09/26/2036	10,429,600
736,335	GSR Mortgage Loan Trust, Series 2005-1F-1A2	5.50%	02/25/2035	683,608
1,720,858	GSR Mortgage Loan Trust, Series 2005-1F-3A3	6.00%	01/25/2035	1,525,494
225,942	GSR Mortgage Loan Trust, Series 2005-6F-3A5	6.00%	07/25/2035	211,141
2,388,391	GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 0.00% Floor, 6.90% Cap)	2.51% (d)(f)	07/25/2035	196,161

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
140,978	GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	4.89%	07/25/2035	136,422
115,313	GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	4.89%	09/25/2035	112,828
6,970,484	GSR Mortgage Loan Trust, Series 2005-8F-3A5	6.00%	11/25/2035	3,036,827
1,684,555	GSR Mortgage Loan Trust, Series 2005-8F-4A1	6.00%	11/25/2035	798,922
193,063	GSR Mortgage Loan Trust, Series 2006-1F-1A2	5.50%	02/25/2036	310,446
347,571	GSR Mortgage Loan Trust, Series 2006-2F-2A3	5.75%	02/25/2036	305,780
1,565,776	GSR Mortgage Loan Trust, Series 2006-2F-3A3	6.00%	02/25/2036	822,726
1,880,490	GSR Mortgage Loan Trust, Series 2006-2F-3A6	6.00%	02/25/2036	988,091
17,212,125	GSR Mortgage Loan Trust, Series 2006-5F-3A1	6.50%	06/25/2036	8,477,379
4,412,533	GSR Mortgage Loan Trust, Series 2006-6F-2A3	6.00%	07/25/2036	2,670,160
3,711,684	GSR Mortgage Loan Trust, Series 2006-7F-3A4	6.25%	08/25/2036	1,360,458
9,711,576	GSR Mortgage Loan Trust, Series 2006-9F-4A1	6.50%	10/25/2036	4,622,247
28,008,092	GSR Mortgage Loan Trust, Series 2006-OA1-3A1	3.09% (h)	08/25/2046	6,401,591
215,074	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	410,961
611,399	GSR Mortgage Loan Trust, Series 2007-4F-1A1	5.00%	07/25/2037	862,188
12,679,043	GSR Mortgage Loan Trust, Series 2007-4F-3A11	6.00%	07/25/2037	8,890,835
42,215,561	GSR Mortgage Loan Trust, Series 2007-OA1-1A1 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	4.62%	05/25/2037	23,552,627
293,512	Harborview Mortgage Loan Trust, Series 2005-14-3A1A	3.93% (b)	12/19/2035	275,269
5,236,442	Harborview Mortgage Loan Trust, Series 2005-2-1A (1 Month LIBOR USD + 0.52%, 0.52% Floor)	4.86%	05/19/2035	1,793,245
21,799,857	Harborview Mortgage Loan Trust, Series 2005-8-1A1A (1 Month LIBOR USD + 0.62%, 0.62% Floor, 11.00% Cap)	4.96%	09/19/2035	11,362,114
41,966,611	Harborview Mortgage Loan Trust, Series 2005-8-2A1A (12 Month US Treasury Average + 1.55%, 1.55% Floor)	3.60%	09/19/2035	20,821,314
4,003,761	Harborview Mortgage Loan Trust, Series 2006-10-2A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.52%	11/19/2036	3,513,986
4,487,590	Harborview Mortgage Loan Trust, Series 2006-11-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	4.68%	12/19/2036	3,866,888
32,741,068	Harborview Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD + 0.36%, 0.36% Floor)	4.70%	01/25/2047	29,365,005
5,597,272	Harborview Mortgage Loan Trust, Series 2006-4-1A2A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	4.72%	05/19/2046	2,768,283
58,399,621	Harborview Mortgage Loan Trust, Series 2006-8-1A1 (1 Month LIBOR USD + 0.40%, 0.00% Floor)	4.55%	07/21/2036	30,239,055
7,361,064	Harborview Mortgage Loan Trust, Series 2006-BU1-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor, 10.50% Cap)	4.76%	02/19/2046	6,134,830
14,499,425	Harborview Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 2.00%, 0.00% Floor, 10.50% Cap)	5.39%	10/25/2037	12,150,729
468,859	Home Equity Asset Trust, Series 2003-3-M1 (1 Month LIBOR USD + 1.29%, 1.29% Floor)	5.68%	08/25/2033	454,876
202,351	Home Equity Asset Trust, Series 2004-7-M2 (1 Month LIBOR USD + 0.99%, 0.99% Floor)	5.38%	01/25/2035	202,051
12,182,000	Home Equity Mortgage Loan Asset-Backed Trust, Series 2006-B-2A4 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	4.95%	06/25/2036	10,568,941
8,528,139	Home Equity Mortgage Loan Asset-Backed Trust, Series 2006-D-2A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63%	11/25/2036	6,834,894
8,122,765	Home Equity Mortgage Loan Asset-Backed Trust, Series 2007-B-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.58%	07/25/2037	3,332,693

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
8,122,765	Home Equity Mortgage Loan Asset-Backed Trust, Series 2007-B-1A2 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.58%	07/25/2037	3,332,693
3,690,645	Home Partners of America Trust, Series 2019-2-C	3.02% (a)	10/19/2039	3,117,731
3,926,217	Home Partners of America Trust, Series 2019-2-D	3.12% (a)	10/19/2039	3,274,632
7,390,527	Home Partners of America Trust, Series 2019-2-E	3.32% (a)	10/19/2039	6,107,854
415,490	HomeBanc Mortgage Trust, Series 2005-1-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 11.50% Cap)	5.12%	03/25/2035	338,918
10,350,000	HomeBanc Mortgage Trust, Series 2005-3-M5 (1 Month LIBOR USD + 1.85%, 1.85% Floor, 11.50% Cap)	6.23%	07/25/2035	8,974,856
13,161,000	Homeward Opportunities Fund Trust, Series 2020-1-B1	5.74% (a)(b)	11/25/2059	12,782,061
13,276,000	Homeward Opportunities Fund Trust, Series 2020-1-B2	5.91% (a)(b)	11/25/2059	12,863,484
28,994,000	Homeward Opportunities Fund Trust, Series 2020-2-B2	5.49% (a)(b)	05/25/2065	25,944,840
31,033,211	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(k)	08/25/2025	30,972,699
18,928,073	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	6,794,457
13,996,426	HSI Asset Loan Obligation Trust, Series 2007-WF1-A3	4.49%	12/25/2036	4,720,864
28,436,770	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	4.67%	10/25/2036	9,424,236
14,442,652	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A2 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.18%	04/25/2037	10,018,786
62,613,527	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.22%	04/25/2037	43,558,033
246,612	Impac CMB Trust, Series 2002-9F-A1	5.22%	12/25/2032	234,646
10,644,401	Impac Secured Assets Trust, Series 2007-3-A1B (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	4.87%	09/25/2037	8,682,833
27,630,975	Imperial Fund Mortgage Trust, Series 2021-NQM4-A1	2.09% (a)(b)	01/25/2057	22,891,309
14,287,056	Imperial Fund Mortgage Trust, Series 2021-NQM4-A2	2.30% (a)(b)	01/25/2057	11,680,701
10,888,446	Imperial Fund Mortgage Trust, Series 2021-NQM4-A3	2.45% (a)(b)	01/25/2057	8,838,610
3,202,295	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A1	6.00%	08/25/2037	1,380,846
2,344,330	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	1,010,887
7,339,746	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-1A1	6.00%	10/25/2037	3,770,128
11,143,892	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-2A3	6.50%	10/25/2037	6,237,458
18,077,843	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-3A1	7.00%	10/25/2037	5,700,833
15,418,841	IndyMac IMJA Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	7,250,208
12,548,611	IndyMac IMJA Mortgage Loan Trust, Series 2007-A4-A1	6.25%	02/25/2038	4,509,205
29,350,943	IndyMac IMSC Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	8,291,189
261,311	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	193,909
25,080,901	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	8,142,838
3,080,873	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	4.75%	07/25/2047	2,124,328
826,826	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-1A1	3.53% (b)	09/25/2036	569,010
909,514	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-4A1	3.27% (b)	09/25/2036	769,925
8,574,458	IndyMac INDA Mortgage Loan Trust, Series 2006-AR3-1A1	3.64% (b)	12/25/2036	7,290,115
3,154,977	IndyMac INDA Mortgage Loan Trust, Series 2007-AR1-3A1	2.83% (b)	03/25/2037	2,652,510
2,351,962	IndyMac INDA Mortgage Loan Trust, Series 2007-AR3-3A1	3.10% (b)	07/25/2037	2,060,570
5,813,644	IndyMac INDX Mortgage Loan Trust, Series 2005-AR15-A1	3.23% (b)	09/25/2035	4,798,641
2,305,158	IndyMac INDX Mortgage Loan Trust, Series 2006-AR7-3A1	2.97% (b)	05/25/2036	1,891,384
2,504,303	IndyMac INDX Mortgage Loan Trust, Series 2007-AR13-2A1	3.48% (b)	07/25/2037	1,925,370
5,056,550	IndyMac INDX Mortgage Loan Trust, Series 2007-AR21-8A1	3.44% (b)	09/25/2037	4,697,365

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
5,199,227	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	3,779,208
1,666,761	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9	6.00%	12/25/2035	1,211,533
3,439,970	JP Morgan Alternative Loan Trust, Series 2006-A2-1A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 11.50% Cap)	4.75%	05/25/2036	2,865,065
2,236,758	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	1,261,794
3,217,600	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69%	05/25/2036	3,185,182
7,037,760	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	6.46%	12/25/2036	6,679,385
2,179,200	JP Morgan Mortgage Acquisition Corporation, Series 2005-WMC1-M4 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	5.29%	09/25/2035	1,766,650
5,939,011	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (k)	09/25/2029	3,777,376
11,036,125	JP Morgan Mortgage Acquisition Trust, Series 2006-HE3-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	3.89%	11/25/2036	9,794,099
22,976,478	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63%	08/25/2036	10,459,162
21,235,885	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A4 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	4.75%	08/25/2036	9,714,218
3,020,955	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5	6.91%	07/25/2036	913,088
4,458,223	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1A (1 Month LIBOR USD + 0.13%, 0.13% Floor)	4.52%	12/25/2036	2,685,697
35,550,679	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1B (1 Month LIBOR USD + 0.23%, 0.23% Floor)	4.62%	12/25/2036	2,816,136
16,215,091	JP Morgan Mortgage Acquisition Trust, Series 2007-CH1-AF5	4.60%	11/25/2036	15,566,159
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	4.71%	03/25/2037	8,077,020
132,206	JP Morgan Mortgage Trust, Series 2005-A6-5A1	3.61% (b)	08/25/2035	129,924
3,766,461	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	3,733,587
376,766	JP Morgan Mortgage Trust, Series 2005-S2-2A13	5.50%	09/25/2035	304,870
1,051,629	JP Morgan Mortgage Trust, Series 2006-S2-3A3	6.00%	07/25/2036	458,693
3,397,507	JP Morgan Mortgage Trust, Series 2006-S2-3A5	6.25%	07/25/2036	1,627,248
1,786,086	JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.00%	08/25/2036	788,328
7,423,570	JP Morgan Mortgage Trust, Series 2006-S3-1A21 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.50% Cap)	4.77%	08/25/2036	1,081,810
7,423,570	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (-1 x 1 Month LIBOR USD + 7.12%, 0.00% Floor, 7.12% Cap)	2.73% (d)(f)	08/25/2036	1,257,741
832,270	JP Morgan Mortgage Trust, Series 2006-S3-1A9	6.00%	08/25/2036	367,341
5,697,542	JP Morgan Mortgage Trust, Series 2006-S4-A3	6.00%	01/25/2037	2,442,844
2,372,738	JP Morgan Mortgage Trust, Series 2006-S4-A5	6.00%	01/25/2037	1,024,850
5,560,342	JP Morgan Mortgage Trust, Series 2006-S4-A8 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	4.77%	01/25/2037	1,730,614
5,560,342	JP Morgan Mortgage Trust, Series 2006-S4-A9 (-1 x 1 Month LIBOR USD + 6.62%, 0.00% Floor, 6.62% Cap)	2.23% (d)(f)	01/25/2037	1,001,496
656,558	JP Morgan Mortgage Trust, Series 2007-A2-2A1	3.48% (b)	04/25/2037	485,392
2,577,414	JP Morgan Mortgage Trust, Series 2007-A3-3A2M	3.28% (b)	05/25/2037	2,296,526
6,178,560	JP Morgan Mortgage Trust, Series 2007-S1-2A6	6.00%	03/25/2037	2,787,637
1,784,235	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	948,029
4,016,403	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	2,259,874
1,703,822	JP Morgan Mortgage Trust, Series 2007-S3-1A64	7.50%	08/25/2037	700,870
675,961	JP Morgan Mortgage Trust, Series 2007-S3-1A9	6.00%	08/25/2037	375,192
3,703,315	JP Morgan Mortgage Trust, Series 2007-S3-1A96	6.00%	08/25/2037	2,055,838

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4,221,445	JP Morgan Mortgage Trust, Series 2007-S3-1A97	6.00%	08/25/2037	2,343,516
5,070,960	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% (a)(b)	02/26/2037	2,660,037
16,378,412	JP Morgan Resecuritization Trust, Series 2009-7-7A1	7.00% (a)(b)	09/27/2037	7,383,376
8,099,106	JP Morgan Resecuritization Trust, Series 2010-1-1A4	6.00% (a)	02/26/2037	4,080,697
5,115,515	JP Morgan Resecuritization Trust, Series 2010-1-2A11	7.00% (a)(b)	01/26/2037	2,513,041
127,141,158	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (a)	06/25/2058	107,029,919
26,545,000	Legacy Mortgage Asset Trust, Series 2020-GS1-A2	4.00% (a)(k)	10/25/2059	22,404,142
26,264,000	Legacy Mortgage Asset Trust, Series 2020-GS2-A2	4.00% (a)(k)	03/25/2060	23,025,423
24,000,000	Legacy Mortgage Asset Trust, Series 2021-GS4-A2	3.55% (a)(k)	11/25/2060	20,070,900
4,982,494	Lehman Mortgage Trust, Series 2005-2-2A3B	5.94%	08/25/2035	4,346,832
1,676,750	Lehman Mortgage Trust, Series 2005-2-3A5	5.50%	12/25/2035	950,066
1,046,098	Lehman Mortgage Trust, Series 2005-2-5A5	5.75%	12/25/2035	735,497
1,861,778	Lehman Mortgage Trust, Series 2005-3-2A1	6.00%	01/25/2036	1,463,732
158,389	Lehman Mortgage Trust, Series 2005-3-2A3	5.50%	01/25/2036	119,005
850,892	Lehman Mortgage Trust, Series 2005-3-2A7	6.00%	01/25/2036	668,912
925,376	Lehman Mortgage Trust, Series 2005-4-2A3A	5.50%	10/25/2035	987,601
7,396,780	Lehman Mortgage Trust, Series 2005-9N-2A1 (12 Month US Treasury Average + 1.06%, 1.06% Floor)	3.11%	02/25/2036	6,289,087
955,088	Lehman Mortgage Trust, Series 2006-1-1A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	5.14%	02/25/2036	413,536
2,865,264	Lehman Mortgage Trust, Series 2006-1-1A2 (-1 x 1 Month LIBOR USD + 4.75%, 0.00% Floor, 4.75% Cap)	0.36% (d)(f)	02/25/2036	191,936
2,098,905	Lehman Mortgage Trust, Series 2006-1-3A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	5.14%	02/25/2036	1,525,469
2,098,905	Lehman Mortgage Trust, Series 2006-1-3A2 (-1 x 1 Month LIBOR USD + 4.75%, 0.00% Floor, 4.75% Cap)	0.36% (c)(d)(f)	02/25/2036	58,338
1,352,307	Lehman Mortgage Trust, Series 2006-1-3A4	5.50%	02/25/2036	994,378
886	Lehman Mortgage Trust, Series 2006-17-1A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	4.73%	08/25/2046	140,475
6,190,754	Lehman Mortgage Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	4.99%	03/25/2036	5,902,759
1,540,532	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	1.01% (d)(f)	08/25/2036	98,686
979,129	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	790,914
6,883,360	Lehman Mortgage Trust, Series 2006-5-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	4.81%	04/25/2036	5,950,172
5,457,086	Lehman Mortgage Trust, Series 2006-5-2A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.50% Cap)	4.74%	09/25/2036	822,315
11,367,051	Lehman Mortgage Trust, Series 2006-5-2A2 (-1 x 1 Month LIBOR USD + 7.15%, 0.00% Floor, 7.15% Cap)	2.76% (d)(f)	09/25/2036	1,499,097
41,940	Lehman Mortgage Trust, Series 2006-5-2A4A	6.39%	04/25/2036	53,497
6,084,073	Lehman Mortgage Trust, Series 2006-6-3A9	5.50%	10/25/2036	4,242,340
272,207	Lehman Mortgage Trust, Series 2006-6-4A5	6.00%	12/25/2036	262,913
2,778,866	Lehman Mortgage Trust, Series 2006-7-2A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	4.84%	11/25/2036	653,961
10,311,301	Lehman Mortgage Trust, Series 2006-7-2A5 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	2.16% (d)(f)	11/25/2036	1,163,231
1,727,034	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 0.00% Floor, 30.68% Cap)	10.49% (f)	01/25/2037	1,680,646
1,876,892	Lehman Mortgage Trust, Series 2006-9-1A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 5.75% Cap)	4.99%	01/25/2037	1,068,511

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
5,610,880	Lehman Mortgage Trust, Series 2006-9-1A6 (-1 x 1 Month LIBOR USD + 5.15%, 0.00% Floor, 5.15% Cap)	0.76% (d)(f)	01/25/2037	322,439
3,437,088	Lehman Mortgage Trust, Series 2006-9-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	4.77%	01/25/2037	736,470
6,193,853	Lehman Mortgage Trust, Series 2006-9-2A2 (-1 x 1 Month LIBOR USD + 6.62%, 0.00% Floor, 6.62% Cap)	2.23% (d)(f)	01/25/2037	634,028
8,452,140	Lehman Mortgage Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	4.79%	06/25/2046	7,561,568
6,006,718	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	2,013,633
19,927,499	Lehman Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	4.60% (a)	06/25/2037	14,665,569
5,710,787	Lehman Mortgage Trust, Series 2007-1-2A1	7.00% (b)	02/25/2037	5,928,183
5,923,650	Lehman Mortgage Trust, Series 2007-1-2A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69% (a)	06/25/2037	4,215,111
10,189,703	Lehman Mortgage Trust, Series 2007-12N-1A3A (1 Month LIBOR USD + 0.40%, 0.40% Floor)	4.79%	07/25/2047	9,577,482
10,522,683	Lehman Mortgage Trust, Series 2007-15N-4A1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	4.94%	08/25/2047	9,039,030
1,471,028	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	1,017,686
2,520,517	Lehman Mortgage Trust, Series 2007-4-2A11 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	4.72%	05/25/2037	736,686
10,910,354	Lehman Mortgage Trust, Series 2007-4-2A8 (-1 x 1 Month LIBOR USD + 6.67%, 0.00% Floor, 6.67% Cap)	2.28% (d)(f)	05/25/2037	1,274,334
743,640	Lehman Mortgage Trust, Series 2007-4-2A9 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	4.72%	05/25/2037	162,807
6,753,591	Lehman Mortgage Trust, Series 2007-5-11A1	4.69% (b)	06/25/2037	4,198,707
693,734	Lehman Mortgage Trust, Series 2007-5-4A3 (-6 x 1 Month LIBOR USD + 40.08%, 0.00% Floor, 40.08% Cap)	13.75% (f)	08/25/2036	872,089
635,997	Lehman Mortgage Trust, Series 2007-5-7A3	7.50%	10/25/2036	292,100
99,597	Lehman Mortgage Trust, Series 2007-6-1A8	6.00%	07/25/2037	80,604
5,546,470	Lehman Mortgage Trust, Series 2007-9-2A2	6.50%	10/25/2037	1,811,235
3,268,147	Lehman Mortgage Trust, Series 2008-2-1A6	6.00%	03/25/2038	1,145,933
9,300,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(b)	02/25/2026	8,283,459
92,000,000	LHOME Mortgage Trust, Series 2021-RTL2-A1	2.09% (a)(k)	06/25/2026	86,893,890
13,698,013	Long Beach Mortgage Loan Trust, Series 2006-2-2A4 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	4.97%	03/25/2046	5,066,396
48,407,900	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	4.75%	05/25/2046	16,372,302
4,934,625	Long Beach Mortgage Loan Trust, Series 2006-3-2A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	4.93%	05/25/2046	1,669,406
15,658,029	Long Beach Mortgage Loan Trust, Series 2006-5-2A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	4.87%	06/25/2036	7,851,975
26,862,176	Long Beach Mortgage Loan Trust, Series 2006-6-1A (1 Month LIBOR USD + 0.29%, 0.29% Floor)	4.68%	07/25/2036	19,423,376
11,639,107	Long Beach Mortgage Loan Trust, Series 2006-WL1-M2 (1 Month LIBOR USD + 0.68%, 0.68% Floor)	5.06%	01/25/2046	10,135,020
2,757,476	Luminent Mortgage Trust, Series 2005-1-A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 11.50% Cap)	4.91%	11/25/2035	2,612,397
2,489,796	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	3.08% (b)	03/25/2035	2,183,907
763,621	MASTR Adjustable Rate Mortgages Trust, Series 2005-6-5A1	2.87% (b)	07/25/2035	657,834
5,308,995	MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	3.78% (b)	11/25/2036	3,138,679
6,651,000	MASTR Alternative Loans Trust, Series 2004-9-M2	6.26%	08/25/2034	5,140,944

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1,111,612	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	948,562
74,967	MASTR Alternative Loans Trust, Series 2005-5-2A3	5.50%	07/25/2025	70,347
6,724,913	MASTR Alternative Loans Trust, Series 2005-5-3A1	5.75%	08/25/2035	3,546,995
1,572,122	MASTR Alternative Loans Trust, Series 2005-6-1A5	5.50%	12/25/2035	1,122,438
1,290,887	MASTR Alternative Loans Trust, Series 2006-3-1A2	6.25%	07/25/2036	759,743
795,194	MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	726,398
3,780,851	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	1,195,698
2,429,690	MASTR Asset Backed Securities Trust, Series 2003-OPT1-M3 (1 Month LIBOR USD + 4.13%, 4.13% Floor)	8.51%	12/25/2032	2,251,420
6,794,600	MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	4.73%	06/25/2036	6,074,303
10,796,726	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	4.60%	05/25/2037	10,171,219
13,570,026	MASTR Asset Backed Securities Trust, Series 2007-WMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	4.53%	01/25/2037	4,014,748
1,668,643	MASTR Asset Securitization Trust, Series 2006-1-1A4	5.75%	05/25/2036	1,147,818
1,103,936	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	735,692
2,693,230	MASTR Asset Securitization Trust, Series 2007-1-1A3	6.25%	11/25/2037	1,228,394
13,668,725	MASTR Resecuritization Trust, Series 2008-1-A1	6.00% (a)(b)(c)	09/27/2037	10,218,717
7,252,486	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(b)	06/27/2036	5,734,543
1,250,896	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	1,198,974
499,180	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	4.79%	10/25/2032	464,460
20,587,602	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	4.61%	04/25/2037	8,429,155
10,557,714	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	4.81%	04/25/2037	4,405,529
14,633,117	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2C (1 Month LIBOR USD + 0.64%, 0.64% Floor)	5.03%	04/25/2037	6,193,136
13,039,104	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 7.00% Cap)	4.71%	03/25/2037	3,428,541
13,039,104	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (-1 x 1 Month LIBOR USD + 6.68%, 0.00% Floor, 6.68% Cap)	2.29% (d)(f)	03/25/2037	1,911,432
29,098,372	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	3.04% (b)	10/25/2047	9,825,487
2,443,840	Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-H1-1A2 (1 Month LIBOR USD + 3.50%, 3.50% Floor)	7.89%	10/25/2037	2,204,140
18,713,749	Merrill Lynch Mortgage Investors Trust, Series 2005-AR1-M2 (1 Month LIBOR USD + 1.01%, 1.01% Floor)	5.39%	06/25/2036	16,025,378
586,860	Merrill Lynch Mortgage Investors Trust, Series 2006-3-1A	3.85% (b)	10/25/2036	560,889
8,113,482	Merrill Lynch Mortgage Investors Trust, Series 2006-AR1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	4.71% (a)	03/25/2037	2,604,495
772,112	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2	6.00%	04/25/2036	391,530
23,671,902	Merrill Lynch Mortgage Investors Trust, Series 2006-FM1-A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.81%	04/25/2037	14,986,094
10,603,915	Merrill Lynch Mortgage Investors Trust, Series 2006-HE3-A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	06/25/2037	2,936,684
7,666,393	Merrill Lynch Mortgage Investors Trust, Series 2006-HE4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	4.59%	07/25/2037	1,957,786
81,203,518	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	02/25/2037	40,238,252

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
8,799,135	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	04/25/2047	3,922,655
7,507,001	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	4.77%	04/25/2047	3,346,470
3,144,378	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	4.93%	04/25/2047	1,401,658
54,330,062	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	4.64%	03/25/2037	43,414,800
23,632,455	MFA Trust, Series 2021-NPL1-A1	2.36% (a)(k)	03/25/2060	22,291,377
17,178,185	Morgan Stanley Capital Trust, Series 2006-HE7-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	4.71%	09/25/2036	7,768,479
22,794,897	Morgan Stanley Capital Trust, Series 2006-HE7-A2D (1 Month LIBOR USD + 0.46%, 0.46% Floor)	4.85%	09/25/2036	10,322,861
13,128,594	Morgan Stanley Capital Trust, Series 2006-NC2-M1 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	4.93%	02/25/2036	11,270,500
5,949,294	Morgan Stanley Capital Trust, Series 2007-HE4-A1 (1 Month LIBOR USD + 0.13%, 0.13% Floor)	4.52% (a)	02/25/2037	2,677,370
26,255,659	Morgan Stanley Home Equity Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	4.61%	12/25/2036	13,368,308
5,185,082	Morgan Stanley IXIS Real Estate Capital Trust, Series 2006-2-AFPT (1 Month LIBOR USD + 0.07%, 0.07% Floor)	4.46%	11/25/2036	1,811,654
677,539	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	5.09%	12/25/2035	435,048
1,697,548	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6	5.75%	12/25/2035	1,215,207
1,978,623	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.32% (b)	12/25/2035	1,780,256
4,622,611	Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6	6.73%	08/25/2036	939,639
6,813,880	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	3,207,097
6,849,043	Morgan Stanley Mortgage Loan Trust, Series 2006-16AX-2A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	4.73%	11/25/2036	2,126,324
5,333,460	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	6.15%	10/25/2046	1,632,308
1,825,526	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6	6.08%	10/25/2046	455,663
1,875,286	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.75%	02/25/2036	1,655,752
16,145,850	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.14% (b)	06/25/2036	10,725,422
1,620,586	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	903,607
1,640,563	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	914,746
2,874,170	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	1,691,084
3,989,260	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3	3.20% (b)	10/25/2037	2,573,407
2,961,790	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	6.42%	09/25/2046	713,365
1,982,180	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.58%	09/25/2046	570,156
315,661	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	6.12%	01/25/2047	293,989
5,374,857	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A3S	6.36%	01/25/2047	2,071,565
3,143,784	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S	6.46%	01/25/2047	1,211,402
4,252,696	Morgan Stanley Re-Remic Trust, Series 2010-R5-4B	2.18% (a)(k)	06/26/2036	3,647,411
6,827,453	Morgan Stanley Re-Remic Trust, Series 2010-R5-5B	2.49% (a)(k)	01/26/2037	5,761,160
9,921,531	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% (a)(b)	11/26/2036	7,544,795
318,160	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% (a)(b)	02/26/2037	317,087
7,679,950	Morgan Stanley Re-Remic Trust, Series 2012-R4-1B (1 Month LIBOR USD, 0.00% Floor)	2.86% (a)	08/26/2036	6,450,816
6,680,009	Morgan Stanley Re-Remic Trust, Series 2013-R2-1B	3.37% (a)(b)(c)	10/26/2036	5,491,119
2,693,560	Morgan Stanley Resecuritization Trust, Series 2014-R7-B1	3.93% (a)(b)	01/26/2051	2,647,311

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,770,762	Morgan Stanley Resecuritization Trust, Series 2014-R7-B2	3.93% (a)(b)(g)	01/26/2051	4,382,887
23,352,114	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	22,482,021
9,748,367	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF3	6.17% (b)	07/25/2036	2,312,070
12,318,861	New Century Alternative Mortgage Loan Trust, Series 2006-ALT2-AF5	4.64%	10/25/2036	2,602,973
17,829,000	New Century Home Equity Loan Trust, Series 2005-4-M5 (1 Month LIBOR USD + 1.02%, 1.02% Floor, 12.50% Cap)	5.41%	09/25/2035	16,469,779
12,500,000	New Century Home Equity Loan Trust, Series 2006-1-A2C (1 Month LIBOR USD + 0.56%, 0.56% Floor, 12.50% Cap)	4.95%	05/25/2036	11,047,735
62,504,400	New Residential Mortgage Loan Trust, Series 2020-RPL1-M1	3.25% (a)(b)	11/25/2059	48,746,263
16,345,550	New Residential Mortgage Loan Trust, Series 2020-RPL1-M2	3.50% (a)(b)	11/25/2059	12,292,295
243,381	New York Mortgage Trust, Series 2005-2-A (1 Month LIBOR USD + 0.66%, 0.66% Floor, 10.50% Cap)	4.72%	08/25/2035	214,969
28,879	Nomura Asset Acceptance Corporation, Series 2005-AP1-2A5	5.36%	02/25/2035	27,487
13,057,735	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	6.16% (b)	05/25/2036	2,953,623
2,653,565	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41% (b)	05/25/2036	599,695
14,424,919	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (b)	01/25/2036	4,448,669
2,438,115	Nomura Asset Acceptance Corporation, Series 2006-AP1-A3	5.65% (b)	01/25/2036	751,645
1,165,926	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2	5.76% (b)	06/25/2036	332,014
15,245,307	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (k)	10/25/2036	3,844,046
2,619,598	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (k)	02/25/2037	757,941
13,056,681	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	5.99% (k)	02/25/2037	3,778,455
2,880,139	Nomura Resecuritization Trust, Series 2014-1R-6A7	6.65% (a)(b)	08/26/2036	2,220,283
4,587,510	Nomura Resecuritization Trust, Series 2014-2R-4A9	4.13% (a)(k)	07/26/2036	3,911,598
7,155,856	Nomura Resecuritization Trust, Series 2015-4R-5A2 (1 Month LIBOR USD + 0.43%, 0.43% Floor)	2.22% (a)(c)(g)	03/26/2036	5,371,987
13,867,662	NovaStar Mortgage Funding Trust, Series 2005-3-M4 (1 Month LIBOR USD + 0.89%, 0.89% Floor, 11.00% Cap)	5.27%	01/25/2036	11,910,702
7,737,350	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.00% Cap)	4.71%	10/25/2036	4,373,994
55,762,219	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	50,887,391
56,925,607	NRZ Excess Spread-Collateralized Notes, Series 2021-FHT1-A	3.10% (a)	07/25/2026	49,771,618
9,694,000	OBX Trust, Series 2021-NQM3-M1	2.33% (a)(b)	07/25/2061	5,082,522
809,936	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	5.36%	11/25/2034	778,465
5,895,964	Option One Mortgage Loan Trust, Series 2007-1-2A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	01/25/2037	3,514,812
57,060,594	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.58%	07/25/2037	45,919,588
10,080,000	People's Choice Home Loan Securities Trust, Series 2005-1-M5 (1 Month LIBOR USD + 1.50%, 1.50% Floor, 15.00% Cap)	5.52%	01/25/2035	7,219,681
3,249,030	PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 10.10% Cap)	4.71%	02/25/2037	2,272,701
7,328,972	PHH Alternative Mortgage Trust, Series 2007-2-2A1	6.00%	05/25/2037	6,143,125
3,419,817	PHH Alternative Mortgage Trust, Series 2007-2-2A2	6.00%	05/25/2037	2,866,482
209,491	PHH Alternative Mortgage Trust, Series 2007-2-3A1	6.00%	05/25/2037	178,474
37,831,406	PMT Credit Risk Transfer Trust, Series 2019-2R-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	7.14% (a)	05/27/2023	36,344,026

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
9,763,702	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 3.70%, 2.70% Floor)	8.09% (a)	11/27/2031	9,374,344
29,064,188	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	6.74% (a)	02/27/2023	27,615,722
72,357,896	PMT Credit Risk Transfer Trust, Series 2021-1R-A (1 Month LIBOR USD + 2.90%, 2.90% Floor)	7.29% (a)	02/27/2024	69,384,001
67,663,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	7.39% (a)	03/25/2026	65,775,798
17,500,000	PNMAC GMSR Issuer Trust, Series 2018-FT1-A (1 Month LIBOR USD + 2.35%, 0.00% Floor)	6.74% (a)	04/25/2023	16,516,106
1,200,000	PNMAC GMSR Issuer Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.85%, 2.85% Floor)	7.24% (a)	02/25/2023	1,177,617
128,057,136	PR Mortgage Loan Trust, Series 2014-1-APT	5.87% (a)(b)	10/25/2049	115,800,531
57,909,041	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(k)	09/27/2060	53,024,749
28,495,610	Pretium Mortgage Credit Partners LLC, Series 2021-NPL5-A1	2.49% (a)(k)	10/25/2051	25,870,398
19,070,283	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(k)	07/25/2051	17,310,706
34,202,273	Pretium Mortgage Credit Partners LLC, Series 2021-RN4-A1	2.49% (a)(b)	10/25/2051	30,084,870
5,439,694	Prime Mortgage Trust, Series 2006-DR1-2A1	5.50% (a)	05/25/2035	4,678,345
2,895,660	Prime Mortgage Trust, Series 2006-DR1-2A2	6.00% (a)	05/25/2035	2,352,612
57,818,574	Progress Residential Trust, Series 2021-SFR10-E1	3.57% (a)	12/17/2040	46,533,047
23,994,428	Progress Residential Trust, Series 2021-SFR10-E2	3.67% (a)	12/17/2040	19,088,789
12,996,982	Progress Residential Trust, Series 2021-SFR10-F	4.61% (a)	12/17/2040	10,679,825
29,000,000	Progress Residential Trust, Series 2021-SFR2-E1	2.55% (a)	04/19/2038	24,603,040
20,000,000	Progress Residential Trust, Series 2021-SFR2-E2	2.65% (a)	04/19/2038	16,949,366
62,271,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	52,776,248
7,000,000	Progress Residential Trust, Series 2021-SFR5-E1	2.21% (a)	07/17/2038	5,845,328
25,000,000	Progress Residential Trust, Series 2021-SFR8-E1	2.38% (a)	10/17/2038	20,625,492
23,900,000	Progress Residential Trust, Series 2021-SFR8-E2	2.53% (a)	10/17/2038	19,633,597
19,900,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/17/2038	16,437,008
5,500,000	PRPM LLC, Series 2020-4-A2	3.44% (a)(k)	10/25/2025	5,318,826
201,446,734	PRPM LLC, Series 2021-10-A1	2.49% (a)(k)	10/25/2026	187,218,692
107,292,089	PRPM LLC, Series 2021-11-A1	2.49% (a)(k)	11/25/2026	96,826,776
90,463,599	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	83,720,298
7,100,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(b)	03/25/2026	6,111,914
54,245,198	PRPM LLC, Series 2021-6-A1	1.79% (a)(k)	07/25/2026	49,243,145
46,032,385	PRPM LLC, Series 2021-7-A1	1.87% (a)(k)	08/25/2026	41,957,465
1,620,065	RAMP Trust, Series 2004-RS7-A3	3.93% (b)	07/25/2034	1,474,831
9,510,881	RAMP Trust, Series 2006-RS2-A3A (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	4.99%	03/25/2036	9,156,409
13,129,178	RAMP Trust, Series 2006-RS3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	4.99%	05/25/2036	11,864,071
12,806,831	RAMP Trust, Series 2006-RS6-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	4.93%	11/25/2036	10,739,331
12,833,713	RBSGC Structured Trust, Series 2008-B-A1	6.00% (a)	06/25/2037	10,983,233
1,765,983	RBSSP Resecuritization Trust, Series 2009-12-17A2	3.46% (a)(b)	10/25/2035	1,680,075
14,625,086	RBSSP Resecuritization Trust, Series 2009-12-20A2	3.51% (a)(b)	12/25/2035	12,038,297
2,920,974	RBSSP Resecuritization Trust, Series 2010-4-7A2	6.00% (a)	07/26/2037	1,477,283
57,188,944	Redwood Funding Trust, Series 2019-1-PT	4.47% (a)(k)	09/27/2024	55,930,210
5,378,046	Renaissance Home Equity Loan Trust, Series 2006-1-AF6	5.75% (k)	05/25/2036	2,569,421

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,062,139	Renaissance Home Equity Loan Trust, Series 2006-2-AF5	6.25% (k)	08/25/2036	901,290
17,385,181	Renaissance Home Equity Loan Trust, Series 2006-3-AF3	5.59% (k)	11/25/2036	6,509,624
18,049,871	Renaissance Home Equity Loan Trust, Series 2006-3-AF4	5.81% (k)	11/25/2036	7,017,512
2,933,947	Renaissance Home Equity Loan Trust, Series 2006-3-AF5	6.12% (k)	11/25/2036	1,198,114
10,257,172	Renaissance Home Equity Loan Trust, Series 2006-4-AF4	5.47% (k)	01/25/2037	3,458,509
20,198,460	Renaissance Home Equity Loan Trust, Series 2006-4-AF5	5.69% (k)	01/25/2037	7,073,032
8,192,822	Renaissance Home Equity Loan Trust, Series 2007-1-AF1	5.74% (k)	04/25/2037	2,533,316
5,779,950	Renaissance Home Equity Loan Trust, Series 2007-1-AF1Z	5.35% (k)	04/25/2037	1,687,914
3,486,895	Renaissance Home Equity Loan Trust, Series 2007-1-AF2	5.51% (k)	04/25/2037	1,036,200
5,072,268	Renaissance Home Equity Loan Trust, Series 2007-1-AF3	5.61% (k)	04/25/2037	1,533,867
2,781,357	Renaissance Home Equity Loan Trust, Series 2007-1-AF4	5.76% (k)	04/25/2037	862,797
8,232,817	Renaissance Home Equity Loan Trust, Series 2007-1-AF5	5.91% (k)	04/25/2037	2,617,783
17,696,892	Renaissance Home Equity Loan Trust, Series 2007-2-AF2	5.68% (k)	06/25/2037	5,460,597
22,755,581	Renaissance Home Equity Loan Trust, Series 2007-2-AF5	6.20% (k)	06/25/2037	7,762,447
942,486	Reperforming Loan REMIC Trust, Series 2004-R2-1AF1 (1 Month LIBOR USD + 0.42%, 0.42% Floor, 9.50% Cap)	4.54% (a)	11/25/2034	891,050
917,037	Reperforming Loan REMIC Trust, Series 2004-R2-1AS	2.15% (a)(b)(d)	11/25/2034	45,271
290,532	Reperforming Loan REMIC Trust, Series 2005-R1-1AF1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 9.50% Cap)	4.75% (a)	03/25/2035	275,355
288,477	Reperforming Loan REMIC Trust, Series 2005-R1-1AS	2.21% (a)(b)(d)	03/25/2035	14,786
15,541,782	Residential Accredit Loans, Inc., Series 2005-QA11-4A1	4.54% (b)	10/25/2035	11,264,270
8,425,960	Residential Accredit Loans, Inc., Series 2005-QA13-2A1	4.51% (b)	12/25/2035	6,732,660
6,159,022	Residential Accredit Loans, Inc., Series 2005-QA3-CB1	3.67% (b)	03/25/2035	2,495,527
202,153	Residential Accredit Loans, Inc., Series 2005-QS12-A11 (-11 x 1 Month LIBOR USD + 51.15%, 0.00% Floor, 51.15% Cap)	2.87% (f)	08/25/2035	184,073
788,483	Residential Accredit Loans, Inc., Series 2005-QS13-1A6	5.50%	09/25/2035	634,436
1,623,739	Residential Accredit Loans, Inc., Series 2005-QS13-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	5.09%	09/25/2035	1,282,105
6,657,329	Residential Accredit Loans, Inc., Series 2005-QS13-2A2 (-1 x 1 Month LIBOR USD + 5.05%, 0.00% Floor, 5.05% Cap)	0.66% (d)(f)	09/25/2035	218,831
5,008,180	Residential Accredit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2035	1,849,269
1,307,785	Residential Accredit Loans, Inc., Series 2005-QS15-2A	6.00%	10/25/2035	1,080,006
1,574,714	Residential Accredit Loans, Inc., Series 2005-QS15-3A	6.00%	10/25/2035	1,341,551
1,486,975	Residential Accredit Loans, Inc., Series 2005-QS16-A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	5.09%	11/25/2035	1,196,394
1,486,718	Residential Accredit Loans, Inc., Series 2005-QS16-A2 (-1 x 1 Month LIBOR USD + 4.80%, 0.00% Floor, 4.80% Cap)	0.41% (d)(f)	11/25/2035	41,337
854,193	Residential Accredit Loans, Inc., Series 2005-QS17-A1	6.00%	12/25/2035	719,885
883,865	Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2035	744,892
2,475,631	Residential Accredit Loans, Inc., Series 2005-QS17-A11	6.00%	12/25/2035	2,086,378
1,759,600	Residential Accredit Loans, Inc., Series 2005-QS17-A2 (1 Month LIBOR USD + 0.85%, 0.85% Floor, 6.00% Cap)	5.24%	12/25/2035	1,392,570
1,759,600	Residential Accredit Loans, Inc., Series 2005-QS17-A4 (-1 x 1 Month LIBOR USD + 5.15%, 0.00% Floor, 5.15% Cap)	0.76% (d)(f)	12/25/2035	64,832
1,415,829	Residential Accredit Loans, Inc., Series 2005-QS17-A6	6.00%	12/25/2035	1,193,212
617,329	Residential Accredit Loans, Inc., Series 2005-QS5-A3	5.70%	04/25/2035	494,378
2,134,665	Residential Accredit Loans, Inc., Series 2006-QS10-A1	6.00%	08/25/2036	1,785,433
656,431	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	541,353
4,839,124	Residential Accredit Loans, Inc., Series 2006-QS11-1A1	6.50%	08/25/2036	3,835,867

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,124,930	Residential Accredit Loans, Inc., Series 2006-QS12-1A1	6.50%	09/25/2036	534,332
1,887,777	Residential Accredit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2036	1,467,843
2,980,906	Residential Accredit Loans, Inc., Series 2006-QS14-A18	6.25%	11/25/2036	2,357,338
1,334,253	Residential Accredit Loans, Inc., Series 2006-QS15-A1	6.50%	10/25/2036	1,120,757
541,865	Residential Accredit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2036	437,665
1,926,785	Residential Accredit Loans, Inc., Series 2006-QS16-A11	6.00%	11/25/2036	1,560,294
1,535,830	Residential Accredit Loans, Inc., Series 2006-QS16-A7	6.00%	11/25/2036	1,240,493
607,794	Residential Accredit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2036	490,916
240,515	Residential Accredit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2036	194,265
1,107,453	Residential Accredit Loans, Inc., Series 2006-QS17-A4	6.00%	12/25/2036	875,489
6,152,532	Residential Accredit Loans, Inc., Series 2006-QS17-A5	6.00%	12/25/2036	4,863,840
667,865	Residential Accredit Loans, Inc., Series 2006-QS1-A6 (-8 x 1 Month LIBOR USD + 42.86%, 0.00% Floor, 42.86% Cap)	9.21% (f)	01/25/2036	642,997
4,438,649	Residential Accredit Loans, Inc., Series 2006-QS3-1A11	6.00%	03/25/2036	3,706,945
1,063,281	Residential Accredit Loans, Inc., Series 2006-QS4-A8 (-790 x 1 Month LIBOR USD + 5143.00%, 0.10% Floor, 8.00% Cap)	8.00% (f)	04/25/2036	915,374
4,205,512	Residential Accredit Loans, Inc., Series 2006-QS4-A9	6.00%	04/25/2036	3,253,556
2,634,889	Residential Accredit Loans, Inc., Series 2006-QS5-A3	6.00%	05/25/2036	2,110,837
7,852,960	Residential Accredit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2036	6,291,088
1,344,064	Residential Accredit Loans, Inc., Series 2006-QS6-1A16	6.00%	06/25/2036	1,086,990
1,949,945	Residential Accredit Loans, Inc., Series 2006-QS6-1A2	6.00%	06/25/2036	1,576,987
3,776,362	Residential Accredit Loans, Inc., Series 2006-QS8-A1	6.00%	08/25/2036	2,960,079
6,548,763	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 0.00% Floor, 5.55% Cap)	1.16% (d)(f)	08/25/2036	478,014
2,433,046	Residential Accredit Loans, Inc., Series 2006-QS9-1A6 (-1 x 1 Month LIBOR USD + 5.30%, 0.00% Floor, 5.30% Cap)	0.91% (d)(f)	07/25/2036	128,095
23,293,063	Residential Accredit Loans, Inc., Series 2007-QA5-1A1	5.54% (b)	09/25/2037	16,187,142
24,988,482	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	4.85%	06/25/2037	9,981,916
10,119,928	Residential Accredit Loans, Inc., Series 2007-QH7-2A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	4.99%	08/25/2037	8,659,713
24,116,894	Residential Accredit Loans, Inc., Series 2007-QS10-A1	6.50%	09/25/2037	19,063,572
2,506,104	Residential Accredit Loans, Inc., Series 2007-QS11-A1	7.00%	10/25/2037	1,924,114
8,150,944	Residential Accredit Loans, Inc., Series 2007-QS1-1A2 (-1 x 1 Month LIBOR USD + 5.45%, 0.00% Floor, 5.45% Cap)	1.06% (d)(f)	01/25/2037	451,005
820,479	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	625,305
1,999,899	Residential Accredit Loans, Inc., Series 2007-QS1-2A10	6.00%	01/25/2037	1,495,379
2,756,944	Residential Accredit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2037	2,198,050
13,817,943	Residential Accredit Loans, Inc., Series 2007-QS3-A1	6.50%	02/25/2037	10,915,292
2,203,357	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	1,713,893
3,607,138	Residential Accredit Loans, Inc., Series 2007-QS4-3A3	6.00%	03/25/2037	2,978,907
1,462,084	Residential Accredit Loans, Inc., Series 2007-QS5-A1	5.50%	03/25/2037	1,131,742
603,169	Residential Accredit Loans, Inc., Series 2007-QS5-A5 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 7.00% Cap)	4.69%	03/25/2037	439,487
2,003,263	Residential Accredit Loans, Inc., Series 2007-QS5-A8 (-1 x 1 Month LIBOR USD + 6.70%, 0.00% Floor, 6.70% Cap)	2.31% (d)(f)	03/25/2037	181,639
1,608,312	Residential Accredit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2037	1,246,454
517,119	Residential Accredit Loans, Inc., Series 2007-QS6-A13 (-8 x 1 Month LIBOR USD + 55.00%, 0.00% Floor, 55.00% Cap)	18.43% (f)	04/25/2037	534,454

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,302,976	Residential Accredit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2037	1,784,824
3,670,233	Residential Accredit Loans, Inc., Series 2007-QS6-A6	6.25%	04/25/2037	2,928,765
253,491	Residential Accredit Loans, Inc., Series 2007-QS6-A77 (-8 x 1 Month LIBOR USD + 55.83%, 0.00% Floor, 55.83% Cap)	19.26% (f)	04/25/2037	268,030
5,415,303	Residential Accredit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2037	2,283,150
14,268,127	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	11,425,504
3,860,296	Residential Asset Securities Corporation, Series 2005-KS4-M5 (1 Month LIBOR USD + 1.20%, 1.80% Floor)	6.19%	05/25/2035	3,613,342
8,561,086	Residential Asset Securities Corporation, Series 2007-EMX1-A13 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.00% Cap)	4.59%	01/25/2037	8,360,496
4,544,457	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	2,390,792
1,543,098	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x 1 Month LIBOR USD + 5.00%, 0.00% Floor, 5.00% Cap)	0.61% (d)(f)	11/25/2035	90,884
1,569,341	Residential Asset Securitization Trust, Series 2005-A12-A8 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 5.50% Cap)	4.94%	11/25/2035	739,137
1,732,024	Residential Asset Securitization Trust, Series 2005-A15-1A7	6.00%	02/25/2036	1,592,687
6,965,603	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2036	2,711,007
7,075,052	Residential Asset Securitization Trust, Series 2005-A16-A1	5.00%	02/25/2036	2,890,713
2,971,414	Residential Asset Securitization Trust, Series 2005-A8CB-A11	6.00%	07/25/2035	1,919,300
3,003,788	Residential Asset Securitization Trust, Series 2005-A8CB-A2 (-1 x 1 Month LIBOR USD + 5.00%, 0.00% Floor, 5.00% Cap)	0.61% (d)(f)	07/25/2035	137,302
4,909,525	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2036	1,898,795
647,090	Residential Asset Securitization Trust, Series 2006-A1-1A3	6.00%	04/25/2036	314,279
6,980,990	Residential Asset Securitization Trust, Series 2006-A12-A1	6.25%	11/25/2036	2,769,792
7,270,120	Residential Asset Securitization Trust, Series 2006-A13-A1	6.25%	12/25/2036	2,766,589
10,289,850	Residential Asset Securitization Trust, Series 2006-A1-3A2	6.00%	04/25/2036	5,060,863
14,017,479	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	4.84%	12/25/2036	2,770,507
30,934,473	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x 1 Month LIBOR USD + 6.55%, 0.00% Floor, 6.55% Cap)	2.16% (d)(f)	12/25/2036	4,965,620
5,462,973	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	2,360,321
3,803,897	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	01/25/2046	1,635,845
3,161,396	Residential Asset Securitization Trust, Series 2006-A2-A9	6.00%	01/25/2046	1,359,542
2,269,459	Residential Asset Securitization Trust, Series 2006-A8-1A1	6.00%	08/25/2036	1,493,291
4,547,655	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 0.00% Floor, 28.40% Cap)	10.85% (c)(f)	01/25/2046	5,363,413
19,261,945	Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2037	11,140,980
722,570	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x 1 Month LIBOR USD + 46.38%, 0.00% Floor, 46.38% Cap)	12.74% (f)	04/25/2037	846,267
22,787,711	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x 1 Month LIBOR USD + 6.10%, 0.00% Floor, 6.10% Cap)	1.71% (d)(f)	05/25/2037	1,330,784
5,860,164	Residential Asset Securitization Trust, Series 2007-A5-1A6 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	4.79%	05/25/2037	481,813
4,164,429	Residential Asset Securitization Trust, Series 2007-A5-2A3	6.00%	05/25/2037	2,419,828
1,825,057	Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2037	1,060,487
7,626,110	Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	06/25/2037	4,564,666
7,740,930	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2037	3,128,781
34,049,582	Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2037	13,762,388
15,086,651	Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2037	6,097,824

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,883,156	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	3,091,510
1,196,424	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	997,014
81,912	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	68,260
2,435,481	Residential Funding Mortgage Securities Trust, Series 2006-S9-A1	6.25%	09/25/2036	1,946,576
2,936,824	Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.00%	01/25/2037	2,347,354
1,474,090	Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	1,164,847
1,660,725	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	1,312,329
3,100,383	Residential Funding Mortgage Securities Trust, Series 2007-S2-A5	6.00%	02/25/2037	2,449,967
484,487	Residential Funding Mortgage Securities Trust, Series 2007-S2-A9	6.00%	02/25/2037	382,848
1,647,529	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	1,169,051
1,558,604	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	1,187,530
872,864	Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	665,049
11,178,860	Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	9,124,143
3,239,678	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8	6.00%	05/25/2037	2,645,125
1,339,355	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	06/25/2037	992,217
8,443,959	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	07/25/2037	6,462,073
4,220,387	Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	2,935,417
333,942	Residential Funding Mortgage Securities Trust, Series 2007-SA1-4A	4.51% (b)	02/25/2037	317,853
2,800,269	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	3.73% (b)	04/25/2037	2,176,512
6,300,000	Residential Mortgage Loan Trust, Series 2020-2-M1	3.57% (a)(b)	05/25/2060	5,274,620
38,115,744	RSFR, Series 2020-1-PT	4.21% (a)(k)	02/17/2025	33,651,171
68,994,994	RSFR, Series 2021-1-PT	4.75% (a)(k)	06/19/2026	58,790,428
3,684,699	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC3-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69%	09/25/2036	1,374,103
5,781,215	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	4.46%	04/25/2037	3,879,299
5,650,235	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	4.61%	04/25/2037	3,791,338
15,417,532	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	4.59%	05/25/2037	9,407,855
198,729,699	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	2.32% (a)(b)	02/25/2054	170,089,351
69,273	Sequoia Mortgage Trust, Series 2003-4-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 11.50% Cap)	5.05%	07/20/2033	63,116
4,706,247	SG Mortgage Securities Trust, Series 2006-FRE1-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	4.73%	02/25/2036	4,582,941
2,511,852	SG Mortgage Securities Trust, Series 2006-FRE1-A2C (1 Month LIBOR USD + 0.54%, 0.54% Floor)	4.93%	02/25/2036	1,485,868
11,174,023	Soundview Home Loan Trust, Series 2007-NS1-M1 (1 Month LIBOR USD + 0.35%, 0.35% Floor)	4.74%	01/25/2037	9,914,590
3,477,034	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	4.54%	06/25/2037	2,490,673
6,226,897	Soundview Home Loan Trust, Series 2007-OPT3-1A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	4.56%	08/25/2037	5,351,458
19,197,224	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	5.39%	09/25/2037	13,433,482
43,017,881	Soundview Home Loan Trust, Series 2007-WM1W-2A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.88% (c)	02/25/2037	33,347,475

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,961,580	Specialty Underwriting & Residential Finance Trust, Series 2006-BC2-A2B	3.59%	02/25/2037	1,582,555
13,857,170	Specialty Underwriting & Residential Finance Trust, Series 2007-AB1-A2C (1 Month LIBOR USD + 0.25%, 0.25% Floor)	4.64%	03/25/2037	8,342,116
9,826,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH1-M1	3.22% (a)(b)	01/28/2050	9,246,912
3,696,647	STARM Mortgage Loan Trust, Series 2007-2-1A1	2.26% (b)	04/25/2037	1,671,016
1,494,003	STARM Mortgage Loan Trust, Series 2007-3-1A1	3.10% (b)	06/25/2037	1,025,919
6,329,000	Starwood Mortgage Residential Trust, Series 2021-1-B2	4.52% (a)(b)	05/25/2065	4,477,682
5,000,000	Starwood Mortgage Residential Trust, Series 2021-2-B1	2.75% (a)(b)	05/25/2065	3,429,783
7,110,000	Starwood Mortgage Residential Trust, Series 2021-2-B2	3.00% (a)(b)	05/25/2065	4,351,236
9,103,000	Starwood Mortgage Residential Trust, Series 2021-5-M1	3.25% (a)(b)	09/25/2066	5,520,377
98,208	Structured Adjustable Rate Mortgage Loan Trust, Series 2004-12-8A	4.21% (b)	09/25/2034	97,702
1,372,006	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	4.26% (b)	12/25/2035	1,214,690
2,413,055	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1	4.15% (b)	01/25/2037	1,860,000
7,444,087	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	3.72% (b)	02/25/2036	4,623,921
1,944,960	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8-4A4	3.94% (b)	09/25/2036	1,769,240
7,679,580	Structured Adjustable Rate Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	4.99%	08/25/2037	6,404,164
74,701,567	Structured Asset Investment Loan Trust, Series 2006-3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	4.55%	06/25/2036	49,452,116
8,407,948	Structured Asset Investment Loan Trust, Series 2006-4-A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	4.56%	07/25/2036	4,987,658
20,800,000	Structured Asset Investment Loan Trust, Series 2006-4-A5 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	4.70%	07/25/2036	6,878,121
9,109,086	Structured Asset Mortgage Investments Trust, Series 2006-AR3-12A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	4.79%	05/25/2036	6,969,643
826,311	Structured Asset Securities Corporation, Series 2003-24A-1A3	3.94% (b)	07/25/2033	798,313
8,618,574	Structured Asset Securities Corporation, Series 2005-5-3A1	6.00%	04/25/2035	4,911,474
69,010,245	Structured Asset Securities Corporation, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	4.71%	12/25/2036	42,465,951
13,355,091	Structured Asset Securities Corporation, Series 2006-BC4-A4 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	4.73%	12/25/2036	12,965,167
53,669,027	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.86% (a)(c)(d)(f)	03/28/2045	3,282,752
20,127,500	Structured Asset Securities Corporation, Series 2007-BC4-M1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	11/25/2037	14,682,015
13,751,766	Structured Asset Securities Corporation, Series 2007-MN1A-A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63% (a)	01/25/2037	8,834,921
16,124,349	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.58% (a)	03/25/2037	13,207,771
234,808	SunTrust Alternative Loan Trust, Series 2005-1F-2A3	5.75%	12/25/2035	206,436
455,749	SunTrust Alternative Loan Trust, Series 2006-1F-1A3	6.00%	04/25/2036	221,816
11,080,773	Terwin Mortgage Trust, Series 2006-7-2A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	4.93% (a)	08/25/2037	5,288,729
157,445	Thornburg Mortgage Securities Trust, Series 2003-6-A2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 11.50% Cap)	5.02%	12/25/2033	147,623
3,101,848	Thornburg Mortgage Securities Trust, Series 2004-4-5A	2.62% (b)	12/25/2044	2,607,686

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,355,704	Thornburg Mortgage Securities Trust, Series 2007-1-A1 (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	6.72%	03/25/2037	3,932,732
1,599,642	Thornburg Mortgage Securities Trust, Series 2007-1-A2A (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	6.72%	03/25/2037	1,350,620
4,100,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A2	3.23% (a)(k)	03/25/2023	3,905,032
30,000,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A1	2.24% (a)(k)	06/25/2024	28,498,812
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-E	3.40% (a)	03/17/2038	4,477,526
8,900,000	Tricon American Homes Trust, Series 2020-SFR1-D	2.55% (a)	07/17/2038	7,736,074
1,600,000	Tricon American Homes Trust, Series 2020-SFR1-E	3.54% (a)	07/17/2038	1,422,083
16,000,000	Tricon Residential Trust, Series 2021-SFR1-B	2.24% (a)	07/17/2038	13,822,954
13,250,000	Tricon Residential Trust, Series 2021-SFR1-C	2.34% (a)	07/17/2038	11,396,582
5,250,000	Tricon Residential Trust, Series 2021-SFR1-D	2.59% (a)	07/17/2038	4,477,123
10,000,000	Tricon Residential Trust, Series 2021-SFR1-E2	2.89% (a)	07/17/2038	8,365,228
11,300,000	Tricon Residential Trust, Series 2021-SFR1-F	3.69% (a)	07/17/2038	9,590,655
6,089,893	TVC Mortgage Trust, Series 2020-RTL1-A1	3.47% (a)	09/25/2024	6,075,379
5,115,756	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(k)	05/25/2051	4,457,103
23,382,684	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(k)	08/25/2051	21,286,424
36,746,899	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(k)	08/25/2051	32,385,016
15,706,957	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(k)	09/25/2051	13,756,412
9,178,810	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX	3.07% (a)(b)	11/25/2047	8,569,414
11,042,980	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	10,592,448
29,125,502	Velocity Commercial Capital Loan Trust, Series 2019-1-A	3.76% (a)(b)	03/25/2049	27,198,317
2,851,597	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(b)	03/25/2049	2,315,453
10,697,436	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(b)	07/25/2049	10,098,682
3,913,594	Velocity Commercial Capital Loan Trust, Series 2019-2-M1	3.26% (a)(b)	07/25/2049	3,543,377
2,497,239	Velocity Commercial Capital Loan Trust, Series 2020-1-M4	3.54% (a)(b)	02/25/2050	2,036,795
6,100,000	Verus Securitization Trust, Series 2021-3-M1	2.40% (a)(b)	06/25/2066	3,782,343
4,588,000	Verus Securitization Trust, Series 2021-4-B1	3.05% (a)(b)	07/25/2066	2,461,731
2,300,000	Verus Securitization Trust, Series 2021-4-B2	3.81% (a)(b)	07/25/2066	1,220,129
2,500,000	Verus Securitization Trust, Series 2021-4-M1	2.20% (a)(b)	07/25/2066	1,384,633
6,651,000	Verus Securitization Trust, Series 2021-5-B1	3.04% (a)(b)	09/25/2066	3,463,729
9,255,000	Verus Securitization Trust, Series 2021-5-M1	2.33% (a)(b)	09/25/2066	5,067,262
17,089,455	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(k)	08/25/2051	15,362,981
13,516,825	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(k)	11/27/2051	11,936,404
25,398,649	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(k)	02/27/2051	22,051,152
7,926,061	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(k)	02/27/2051	7,169,822
67,963,110	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(k)	02/27/2051	61,774,872
9,458,088	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(k)	03/27/2051	8,620,705
29,414,656	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(k)	04/25/2051	26,025,576
2,184,759	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(k)	05/25/2051	1,961,752
6,380,460	Voyager Trust, Series 2009-1-SAC3	18.69% (a)(b)	02/25/2038	4,603,284
1,255,196	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE2-A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	4.87%	05/25/2036	971,332
19,592,965	Washington Mutual Asset-Backed Certificates Trust, Series 2007-HE2-2A2 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	4.61%	02/25/2037	6,592,992
3,896,572	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	3,182,738

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,075,651	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-4-5A1	5.50%	06/25/2035	900,623
423,713	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 0.00% Floor, 50.60% Cap)	2.32% (f)	07/25/2035	392,174
1,372,088	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap)	4.99%	07/25/2035	1,238,071
311,631	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-6-2A7	5.50%	08/25/2035	261,938
4,126,792	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-2CB6 (1 Month LIBOR USD + 1.45%, 1.45% Floor, 6.00% Cap)	5.84%	08/25/2035	3,955,006
375,163	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-2CB7 (-11 x 1 Month LIBOR USD + 50.05%, 0.00% Floor, 50.05% Cap)	1.77% (f)	08/25/2035	343,902
2,312,099	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-3CB	6.50%	08/25/2035	1,821,236
5,211,207	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-1A2	5.50%	10/25/2035	4,826,054
4,590,284	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-2A2	5.50%	11/25/2035	4,105,809
1,244,661	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-CX	5.50% (d)	11/25/2035	219,624
4,854,705	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR19-B1 (1 Month LIBOR USD + 1.05%, 1.05% Floor, 10.50% Cap)	5.44%	12/25/2045	4,084,047
4,424,315	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-2CB1	7.00%	02/25/2036	3,308,415
1,548,492	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	1,353,141
782,769	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A2	5.75%	02/25/2036	701,415
665,234	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A7	5.75%	02/25/2036	596,487
2,052,545	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-3-3CB4	6.00%	04/25/2036	1,734,027
1,181,527	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-1A8	5.75%	07/25/2036	846,015
2,603,785	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB1	6.00%	07/25/2036	1,784,939
4,729,569	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB6	6.00%	07/25/2036	3,242,200
13,303,337	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A3	6.72%	07/25/2036	3,389,418
5,543,825	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A5	6.95%	07/25/2036	1,411,432
7,933,044	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A4	4.17%	10/25/2036	2,926,862
2,900,814	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-9-A7	4.28%	10/25/2036	935,808
6,184,678	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-1A1	3.74% (b)	09/25/2036	5,581,275

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,932,931	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	4.59%	12/25/2036	1,961,009
6,004,512	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR15-1A (12 Month US Treasury Average + 0.84%, 0.84% Floor)	2.89%	11/25/2046	5,127,983
5,839,969	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR4-2A (12 Month US Treasury Average + 0.95%, 0.95% Floor)	3.00%	06/25/2046	4,262,615
5,018,855	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-4A (12 Month US Treasury Average + 0.99%, 0.99% Floor)	3.04%	06/25/2046	3,875,912
3,414,280	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-A12B (12 Month US Treasury Average + 0.98%, 0.98% Floor)	3.03%	06/25/2046	3,058,002
484,222	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR6-2A3	3.56% (b)	08/25/2036	406,545
7,542,416	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A6	6.00%	04/25/2037	6,046,348
2,483,465	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A2	6.00%	04/25/2037	2,122,958
3,426,719	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A3	6.00%	04/25/2037	2,929,018
2,409,004	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-4-1A1	5.50%	06/25/2037	2,196,550
170,347	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 0.00% Floor, 39.48% Cap)	13.15% (f)	06/25/2037	205,722
4,258,677	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A6	6.00%	06/25/2037	4,128,130
8,004,950	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE1-2A2 (1 Month LIBOR USD + 0.11%, 0.11% Floor)	4.50%	01/25/2037	3,669,344
15,099,094	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-1A (1 Month LIBOR USD + 0.17%, 0.17% Floor)	4.56%	07/25/2047	10,836,294
5,033,355	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY3-4A1	3.29% (b)	03/25/2037	4,543,066
7,851,105	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY5-1A1	2.98% (b)	05/25/2037	6,692,297
5,858,508	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-OC1-A2 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63%	01/25/2047	5,102,920
538,364	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	461,394
2,363,837	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	2,025,881
2,038,144	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	1,746,752
3,340,416	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	2,862,840
13,469,219	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	6.00%	06/25/2037	11,922,997
2,287,348	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.00% Cap)	4.74%	06/25/2037	1,623,993
3,369,618	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x 1 Month LIBOR USD + 6.65%, 0.00% Floor, 6.65% Cap)	2.26% (d)(f)	06/25/2037	198,076
271,100	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	216,727
4,490,758	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	3,779,415
1,784,207	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	1,501,586

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,173,278	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	2,657,176
24,615,304	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	20,800,742
4,897,296	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	4.80% (b)	12/28/2037	4,450,089
1,688,649	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12-1A1	4.09% (b)	09/25/2036	1,507,321
831,752	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13-A2	4.20% (b)	09/25/2036	770,979
869,904	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4-2A1	2.88% (b)	04/25/2036	812,205
1,295,851	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	1,087,771
90,124	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	75,093
2,918,161	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	2,458,854
790,380	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	663,450
268,796	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	4.89%	06/25/2037	216,636
734,344	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	618,761
310,883	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A8 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	4.89%	06/25/2037	250,556
140,245	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-6 x 1 Month LIBOR USD + 39.00%, 0.00% Floor, 39.00% Cap)	12.67% (f)	06/25/2037	153,079
11,519,266	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9-A1	4.50% (b)	12/28/2037	9,997,366
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost $11,384,249,072)				9,182,566,822
US Government and Agency Mortgage Backed Obligations - 44.7%				
2,142,906	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C03490	4.50%	08/01/2040	2,128,731
16,184,195	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91388	3.50%	02/01/2032	15,705,045
8,297,473	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91403	3.50%	03/01/2032	8,051,769
8,384,222	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91413	3.50%	12/01/2031	8,136,017
4,277,014	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91417	3.50%	01/01/2032	4,150,388
17,114,742	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91447	3.50%	05/01/2032	16,607,849
21,195,784	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91594	3.00%	01/01/2033	19,972,003
6,416,351	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91596	3.00%	02/01/2033	6,045,854
3,038,351	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D98901	3.50%	01/01/2032	2,948,401
6,870,956	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D98923	3.50%	01/01/2032	6,667,545
8,364,373	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D99724	3.00%	11/01/2032	7,881,513
7,390,555	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	7,562,676
1,468,652	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	1,500,210
5,757,310	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07801	4.00%	10/01/2044	5,526,191
12,235,711	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07862	4.00%	01/01/2044	11,744,575
13,363,255	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07905	4.00%	01/01/2042	12,860,234
26,707,287	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08534	3.00%	06/01/2043	24,356,113
8,672,811	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	7,909,294
15,981,369	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08614	3.00%	11/01/2044	14,453,549
18,160,772	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08619	3.00%	12/01/2044	16,409,548
23,640,674	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	21,351,235
44,999,682	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08626	3.00%	02/01/2045	40,660,450
22,550,803	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08631	3.00%	03/01/2045	20,348,314

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
63,745,505	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08635	3.00%	04/01/2045	57,493,241
19,052,584	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08640	3.00%	05/01/2045	17,175,979
102,033,526	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08648	3.00%	06/01/2045	91,941,394
19,477,068	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08653	3.00%	07/01/2045	17,534,433
11,344,929	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08658	3.00%	08/01/2045	10,213,373
12,803,841	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08670	3.00%	10/01/2045	11,519,450
150,493,778	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08675	3.00%	11/01/2045	135,397,447
62,046,161	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08680	3.00%	12/01/2045	55,793,138
26,281,615	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	23,633,620
58,489,698	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08692	3.00%	02/01/2046	52,596,469
18,439,045	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08705	3.00%	05/01/2046	16,563,965
21,330,790	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08715	3.00%	08/01/2046	19,148,355
1,132,352	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08800	3.50%	02/01/2048	1,050,805
12,907,197	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G16072	3.00%	02/01/2032	12,359,902
25,281,740	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G60251	3.50%	10/01/2045	23,568,704
66,754,970	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G60393	3.50%	01/01/2046	62,191,806
10,321,781	Federal Home Loan Mortgage Corporation Pass-Thru, Pool J22834	2.50%	03/01/2028	9,840,543
23,224,902	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q13637	3.00%	11/01/2042	21,180,853
23,345,297	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q13638	3.00%	11/01/2042	21,290,605
40,507,481	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q16672	3.00%	03/01/2043	36,941,578
2,663,112	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q23595	4.00%	12/01/2043	2,571,454
3,172,594	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24052	4.00%	01/01/2044	3,063,406
2,683,193	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24172	4.00%	01/01/2044	2,590,852
2,781,587	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24979	4.00%	02/01/2044	2,678,736
10,726,239	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q31596	3.50%	02/01/2045	10,006,091
4,567,449	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q32861	3.50%	04/01/2045	4,258,911
11,005,096	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q32921	3.50%	04/01/2045	10,257,108
11,939,549	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q39502	3.50%	03/01/2046	11,119,670
26,410,676	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q44073	3.00%	09/01/2046	23,692,020
16,126,785	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QU7965	2.00%	09/01/2051	12,687,348
14,589,221	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QU7970	2.00%	09/01/2051	11,477,521
52,967,295	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA3515	2.50%	09/01/2050	45,085,272
22,430,432	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA4218	2.50%	12/01/2050	19,080,767
16,901,825	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA4968	2.50%	04/01/2046	14,588,250
64,615,153	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA5267	3.00%	05/01/2051	56,853,073
193,007,060	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA7642	4.50%	08/01/2052	186,008,242
145,176,182	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA7784	4.50%	08/01/2052	140,010,986
61,289,839	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB0714	2.00%	12/01/2041	51,213,094
80,266,345	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5089	1.50%	12/01/2040	65,478,051
8,992,612	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5106	2.50%	03/01/2041	7,918,544
91,466,261	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5110	1.50%	05/01/2041	74,935,104
59,195,441	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5131	2.00%	10/01/2041	49,968,829
17,278,951	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	15,581,775
35,788,187	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	29,731,514
49,759,103	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0715	2.00%	09/01/2051	41,314,084

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
218,149,759	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7534	2.50%	02/01/2051	189,200,675
90,707,279	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8152	3.00%	06/01/2051	79,806,687
3,456,430	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8168	3.00%	09/01/2051	3,040,240
10,029,565	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8169	3.50%	09/01/2051	9,125,039
42,313,913	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8214	3.50%	05/01/2052	38,524,718
42,201,598	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SE9043	2.00%	09/01/2051	33,200,936
1,002,711	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60392	4.00%	10/01/2041	937,412
1,692,985	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60681	4.00%	05/01/2042	1,585,699
6,123,821	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60782	3.50%	07/01/2042	5,548,583
6,809,403	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60853	3.50%	09/01/2042	6,169,765
7,052,436	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	6,394,173
1,078,504	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T65110	3.50%	10/01/2042	977,854
7,046,555	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T65492	3.00%	06/01/2048	6,151,489
568,348	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T69016	5.00%	06/01/2041	559,603
12,476,433	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T69050	3.50%	05/01/2046	11,403,102
139,101	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	133,066
1,419,455	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U99125	3.00%	01/01/2043	1,285,167
24,061,088	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U99193	3.50%	03/01/2044	22,526,904
54,774,038	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V81821	3.00%	08/01/2045	49,379,055
15,866,878	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82117	3.00%	12/01/2045	14,272,763
13,241,129	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82209	3.50%	02/01/2046	12,327,736
7,137,490	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82248	3.50%	03/01/2046	6,645,884
85,502,067	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Z40117	3.00%	04/01/2045	77,497,762
7,118,197	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZS4750	3.00%	01/01/2048	6,342,311
15,626,021	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	13,991,834
472,206	Federal Home Loan Mortgage Corporation REMICS, Series 2519-ZD	5.50%	11/15/2032	474,065
250,439	Federal Home Loan Mortgage Corporation REMICS, Series 2596-ZL	5.00%	04/15/2033	251,019
168,591	Federal Home Loan Mortgage Corporation REMICS, Series 2684-ZN	4.00%	10/15/2033	162,947
1,142,729	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	1,146,067
2,979,723	Federal Home Loan Mortgage Corporation REMICS, Series 2825-PZ	5.50%	07/15/2034	3,023,496
1,793,274	Federal Home Loan Mortgage Corporation REMICS, Series 2898-JZ	5.00%	12/15/2034	1,794,495
4,462,419	Federal Home Loan Mortgage Corporation REMICS, Series 2899-AZ	5.00%	12/15/2034	4,442,221
2,317,593	Federal Home Loan Mortgage Corporation REMICS, Series 2909-Z	5.00%	12/15/2034	2,307,806
4,708,326	Federal Home Loan Mortgage Corporation REMICS, Series 2932-Z	5.00%	02/15/2035	4,691,870
101,122	Federal Home Loan Mortgage Corporation REMICS, Series 2990-JL (-1 x 1 Month LIBOR USD + 6.65%, 0.00% Floor, 6.65% Cap)	2.33% (d)(f)	03/15/2035	491
1,956,103	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 0.00% Floor, 6.50% Cap)	2.18% (d)(f)	07/15/2035	137,477
1,208,670	Federal Home Loan Mortgage Corporation REMICS, Series 3030-SL (-1 x 1 Month LIBOR USD + 6.10%, 0.00% Floor, 6.10% Cap)	1.78% (d)(f)	09/15/2035	74,903
432,737	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 0.00% Floor, 6.73% Cap)	2.41% (d)(f)	10/15/2035	36,168

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,078,478	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	3,123,071
497,730	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	472,891
1,496,156	Federal Home Loan Mortgage Corporation REMICS, Series 3174-PZ	5.00%	01/15/2036	1,502,934
398,322	Federal Home Loan Mortgage Corporation REMICS, Series 3187-JZ	5.00%	07/15/2036	400,261
1,081,908	Federal Home Loan Mortgage Corporation REMICS, Series 3188-ZK	5.00%	07/15/2036	1,077,852
1,674,909	Federal Home Loan Mortgage Corporation REMICS, Series 3203-SE (-1 x 1 Month LIBOR USD + 6.50%, 0.00% Floor, 6.50% Cap)	2.18% (d)(f)	08/15/2036	120,033
2,195,880	Federal Home Loan Mortgage Corporation REMICS, Series 3203-Z	5.00%	07/15/2036	2,191,772
3,479,387	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	3,472,878
2,287,081	Federal Home Loan Mortgage Corporation REMICS, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 0.00% Floor, 6.43% Cap)	2.11% (d)(f)	01/15/2037	173,345
2,071,836	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 0.00% Floor, 6.08% Cap)	1.76% (d)(f)	02/15/2037	132,968
414,418	Federal Home Loan Mortgage Corporation REMICS, Series 3315-HZ	6.00%	05/15/2037	417,600
1,596,542	Federal Home Loan Mortgage Corporation REMICS, Series 3326-GS (-1 x 1 Month LIBOR USD + 6.65%, 0.00% Floor, 6.65% Cap)	2.33% (d)(f)	06/15/2037	130,221
377,446	Federal Home Loan Mortgage Corporation REMICS, Series 3351-ZC	5.50%	07/15/2037	377,000
4,837,793	Federal Home Loan Mortgage Corporation REMICS, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.73% (d)(f)	08/15/2037	327,749
199,495	Federal Home Loan Mortgage Corporation REMICS, Series 3369-Z	6.00%	09/15/2037	202,634
554,871	Federal Home Loan Mortgage Corporation REMICS, Series 3405-ZG	5.50%	01/15/2038	551,230
331,168	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SI (-1 x 1 Month LIBOR USD + 6.18%, 0.00% Floor, 6.18% Cap)	1.86% (d)(f)	02/15/2038	21,974
1,044,188	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 0.00% Floor, 5.65% Cap)	1.33% (d)(f)	03/15/2038	54,440
171,467	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 0.00% Floor, 5.65% Cap)	1.33% (d)(f)	03/15/2038	8,622
233,186	Federal Home Loan Mortgage Corporation REMICS, Series 3451-S (-1 x 1 Month LIBOR USD + 6.03%, 0.00% Floor, 6.03% Cap)	1.71% (d)(f)	02/15/2037	15,651
242,544	Federal Home Loan Mortgage Corporation REMICS, Series 3455-SC (-1 x 1 Month LIBOR USD + 6.06%, 0.00% Floor, 6.06% Cap)	1.74% (d)(f)	06/15/2038	12,753
100,612	Federal Home Loan Mortgage Corporation REMICS, Series 3473-SM (-1 x 1 Month LIBOR USD + 6.07%, 0.00% Floor, 6.07% Cap)	1.75% (d)(f)	07/15/2038	5,511
1,834,440	Federal Home Loan Mortgage Corporation REMICS, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 0.00% Floor, 5.85% Cap)	1.53% (d)(f)	08/15/2038	93,614
2,551,327	Federal Home Loan Mortgage Corporation REMICS, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 0.00% Floor, 5.55% Cap)	1.23% (d)(f)	02/15/2038	114,363
775,570	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.27% (b)(d)(i)	06/15/2038	729,577
67,039	Federal Home Loan Mortgage Corporation REMICS, Series 3530-GZ	4.50% (g)	05/15/2039	60,495
2,327,485	Federal Home Loan Mortgage Corporation REMICS, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 0.00% Floor, 6.75% Cap)	2.43% (d)(f)	06/15/2039	212,477
155,047	Federal Home Loan Mortgage Corporation REMICS, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.83% (d)(f)	06/15/2039	10,855

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
64,499	Federal Home Loan Mortgage Corporation REMICS, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 0.00% Floor, 5.80% Cap)	1.48% (d)(f)	07/15/2039	4,370
2,861,510	Federal Home Loan Mortgage Corporation REMICS, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 0.00% Floor, 7.20% Cap)	2.88% (d)(f)	08/15/2035	227,841
869,567	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.68% (d)(f)	10/15/2049	50,854
902,192	Federal Home Loan Mortgage Corporation REMICS, Series 3583-GB	4.50%	10/15/2039	883,221
1,685,488	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 0.00% Floor, 6.35% Cap)	2.03% (d)(f)	03/15/2032	88,953
2,567,209	Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ	5.50%	08/15/2036	2,612,891
3,778,597	Federal Home Loan Mortgage Corporation REMICS, Series 3641-Z	5.50%	02/15/2036	3,845,730
3,485,188	Federal Home Loan Mortgage Corporation REMICS, Series 3654-ZB	5.50%	11/15/2037	3,546,987
8,301,375	Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	5.50%	08/15/2036	8,447,891
409,081	Federal Home Loan Mortgage Corporation REMICS, Series 3667-SB (-1 x 1 Month LIBOR USD + 6.45%, 0.00% Floor, 6.45% Cap)	2.13% (d)(f)	05/15/2040	29,528
3,182,583	Federal Home Loan Mortgage Corporation REMICS, Series 3702-SG (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.73% (d)(f)	08/15/2032	121,055
1,387,322	Federal Home Loan Mortgage Corporation REMICS, Series 3704-EI	5.00% (d)	12/15/2036	217,837
1,512,646	Federal Home Loan Mortgage Corporation REMICS, Series 3712-SG (-5 x 1 Month LIBOR USD + 25.00%, 0.00% Floor, 25.00% Cap)	4.40% (f)	08/15/2040	1,491,705
2,044,097	Federal Home Loan Mortgage Corporation REMICS, Series 3724-CM	5.50%	06/15/2037	2,040,965
6,560,389	Federal Home Loan Mortgage Corporation REMICS, Series 3726-SA (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.73% (d)(f)	09/15/2040	555,209
186,682	Federal Home Loan Mortgage Corporation REMICS, Series 3741-SC (-2 x 1 Month LIBOR USD + 10.00%, 0.00% Floor, 10.00% Cap)	1.36% (f)	10/15/2040	138,183
4,674,509	Federal Home Loan Mortgage Corporation REMICS, Series 3752-BS (-2 x 1 Month LIBOR USD + 10.00%, 0.00% Floor, 10.00% Cap)	1.76% (f)	11/15/2040	3,364,173
14,479,556	Federal Home Loan Mortgage Corporation REMICS, Series 3768-ZX	5.00%	12/15/2040	14,307,590
2,099,759	Federal Home Loan Mortgage Corporation REMICS, Series 3771-AL	4.00%	12/15/2030	2,054,576
5,598,620	Federal Home Loan Mortgage Corporation REMICS, Series 3779-BY	3.50%	12/15/2030	5,401,492
13,865,761	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50%	12/15/2040	13,331,422
6,243,115	Federal Home Loan Mortgage Corporation REMICS, Series 3779-LB	4.00%	12/15/2030	6,108,767
1,514,737	Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.50%	12/15/2030	1,461,403
5,170,293	Federal Home Loan Mortgage Corporation REMICS, Series 3783-AC	4.00%	01/15/2031	5,059,092
2,984,617	Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 0.00% Floor, 9.50% Cap)	0.86% (f)	01/15/2041	2,169,175
4,409,938	Federal Home Loan Mortgage Corporation REMICS, Series 3788-AY	3.50%	01/15/2031	4,252,986

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
494,570	Federal Home Loan Mortgage Corporation REMICS, Series 3790-Z	4.00%	01/15/2041	465,690
11,040,863	Federal Home Loan Mortgage Corporation REMICS, Series 3800-VZ	4.50%	02/15/2041	10,792,311
1,391,345	Federal Home Loan Mortgage Corporation REMICS, Series 3803-ZM	4.00%	02/15/2041	1,315,947
17,913,855	Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ	5.50%	07/15/2034	18,158,844
6,090,921	Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.50%	02/15/2031	5,873,266
5,142,626	Federal Home Loan Mortgage Corporation REMICS, Series 3812-EY	3.50%	02/15/2031	4,959,084
1,481,950	Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ	4.50%	03/15/2041	1,460,658
52,020	Federal Home Loan Mortgage Corporation REMICS, Series 3819-MS (-1 x 1 Month LIBOR USD + 6.47%, 0.00% Floor, 6.47% Cap)	2.15% (d)(f)	06/15/2040	69
3,816,727	Federal Home Loan Mortgage Corporation REMICS, Series 3819-ZU	5.50%	07/15/2034	3,869,629
12,479,568	Federal Home Loan Mortgage Corporation REMICS, Series 3824-EY	3.50%	03/15/2031	12,032,386
3,350,433	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 0.00% Floor, 13.20% Cap)	0.25% (f)	02/15/2041	2,042,207
4,468,222	Federal Home Loan Mortgage Corporation REMICS, Series 3829-VZ	4.00%	03/15/2041	4,198,218
8,386,823	Federal Home Loan Mortgage Corporation REMICS, Series 3843-PZ	5.00%	04/15/2041	8,451,048
12,243,985	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	12,413,945
4,059,196	Federal Home Loan Mortgage Corporation REMICS, Series 3870-PB	4.50%	06/15/2041	3,969,949
18,628,800	Federal Home Loan Mortgage Corporation REMICS, Series 3871-LZ	5.50%	06/15/2041	18,963,656
5,594,139	Federal Home Loan Mortgage Corporation REMICS, Series 3872-BA	4.00%	06/15/2041	5,247,228
2,814,349	Federal Home Loan Mortgage Corporation REMICS, Series 3877-EY	4.50%	06/15/2041	2,595,421
916,642	Federal Home Loan Mortgage Corporation REMICS, Series 3877-GY	4.50%	06/15/2041	834,717
7,908,754	Federal Home Loan Mortgage Corporation REMICS, Series 3877-ZU	4.50%	06/15/2041	7,730,835
2,505,034	Federal Home Loan Mortgage Corporation REMICS, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 0.00% Floor, 5.97% Cap)	1.65% (d)(f)	07/15/2041	124,994
10,286,927	Federal Home Loan Mortgage Corporation REMICS, Series 3901-VZ	4.00%	07/15/2041	9,683,990
17,330,064	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00%	08/15/2041	17,494,557
2,476,329	Federal Home Loan Mortgage Corporation REMICS, Series 3910-ZE	5.00%	10/15/2034	2,464,656
3,521,527	Federal Home Loan Mortgage Corporation REMICS, Series 3919-KL	4.50%	09/15/2041	3,442,436
11,947,259	Federal Home Loan Mortgage Corporation REMICS, Series 3919-ZJ	4.00%	09/15/2041	11,545,536
900,523	Federal Home Loan Mortgage Corporation REMICS, Series 3942-JZ	4.00%	10/15/2041	846,688

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,728,009	Federal Home Loan Mortgage Corporation REMICS, Series 3944-AZ	4.00%	10/15/2041	3,505,881
1,454,946	Federal Home Loan Mortgage Corporation REMICS, Series 3946-SM (-3 x 1 Month LIBOR USD + 14.70%, 0.00% Floor, 14.70% Cap)	1.75% (f)	10/15/2041	1,096,511
11,096,794	Federal Home Loan Mortgage Corporation REMICS, Series 3969-AB	4.00%	10/15/2033	10,724,778
2,001,888	Federal Home Loan Mortgage Corporation REMICS, Series 3982-AZ	3.50%	01/15/2042	1,792,114
47,027,298	Federal Home Loan Mortgage Corporation REMICS, Series 3990-ZA	3.50%	01/15/2042	43,361,868
2,855,076	Federal Home Loan Mortgage Corporation REMICS, Series 3999-EZ	4.00%	02/15/2042	2,681,924
19,986,380	Federal Home Loan Mortgage Corporation REMICS, Series 3999-ZB	4.00%	02/15/2042	18,777,268
34,293,899	Federal Home Loan Mortgage Corporation REMICS, Series 4016-KZ	4.00%	03/15/2042	32,792,204
63,850	Federal Home Loan Mortgage Corporation REMICS, Series 4050-BC	2.00%	05/15/2041	63,676
513,082	Federal Home Loan Mortgage Corporation REMICS, Series 4050-ND	2.50%	09/15/2041	496,576
68,628,486	Federal Home Loan Mortgage Corporation REMICS, Series 4084-TZ	4.00%	07/15/2042	64,386,511
46,254,832	Federal Home Loan Mortgage Corporation REMICS, Series 4097-ZA	3.50%	08/15/2042	42,846,720
48,097,832	Federal Home Loan Mortgage Corporation REMICS, Series 4109-GE	4.50%	10/15/2041	47,026,193
13,883,069	Federal Home Loan Mortgage Corporation REMICS, Series 4116-AP	1.35%	08/15/2042	11,746,286
3,863,348	Federal Home Loan Mortgage Corporation REMICS, Series 4121-AV	3.00%	12/15/2035	3,629,891
17,352,326	Federal Home Loan Mortgage Corporation REMICS, Series 4160-HP	2.50%	01/15/2033	16,223,614
17,546,871	Federal Home Loan Mortgage Corporation REMICS, Series 4162-ZJ	3.00%	02/15/2033	16,227,609
49,616,789	Federal Home Loan Mortgage Corporation REMICS, Series 4174-Z	3.50%	03/15/2043	46,382,498
77,539,187	Federal Home Loan Mortgage Corporation REMICS, Series 4179-AZ	4.00%	01/15/2041	73,779,296
9,362,841	Federal Home Loan Mortgage Corporation REMICS, Series 4183-ZB	3.00% (g)	03/15/2043	7,258,372
3,334,913	Federal Home Loan Mortgage Corporation REMICS, Series 4186-ZJ	3.00% (g)	03/15/2033	2,923,792
9,850,990	Federal Home Loan Mortgage Corporation REMICS, Series 4189-ML	3.00%	04/15/2038	8,980,317
40,143,373	Federal Home Loan Mortgage Corporation REMICS, Series 4212-US (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	0.46% (f)	06/15/2043	26,075,072
19,309,604	Federal Home Loan Mortgage Corporation REMICS, Series 4223-US (-1 x 1 Month LIBOR USD + 5.43%, 0.00% Floor, 5.43% Cap)	0.46% (f)	07/15/2043	12,889,421
25,322,898	Federal Home Loan Mortgage Corporation REMICS, Series 4223-ZV	4.00%	07/15/2043	24,432,986
5,572,998	Federal Home Loan Mortgage Corporation REMICS, Series 4229-TZ	3.00%	06/15/2043	4,977,542
31,182,361	Federal Home Loan Mortgage Corporation REMICS, Series 4229-ZA	4.00%	07/15/2043	29,985,564

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
8,852,526	Federal Home Loan Mortgage Corporation REMICS, Series 4249-CS (-1 x 1 Month LIBOR USD + 4.65%, 0.00% Floor, 4.65% Cap)	1.56% (f)	09/15/2043	6,278,346
23,203,461	Federal Home Loan Mortgage Corporation REMICS, Series 4250-BZ	3.00%	09/15/2033	21,578,186
10,089,748	Federal Home Loan Mortgage Corporation REMICS, Series 4267-BZ	4.00%	10/15/2040	9,709,216
24,880,940	Federal Home Loan Mortgage Corporation REMICS, Series 4283-ZL	3.00% (g)	08/15/2033	23,343,255
20,497,371	Federal Home Loan Mortgage Corporation REMICS, Series 4355-ZX	4.00%	05/15/2044	19,650,204
17,328,936	Federal Home Loan Mortgage Corporation REMICS, Series 4376-GZ	3.00% (g)	08/15/2044	14,883,555
55,092,877	Federal Home Loan Mortgage Corporation REMICS, Series 4377-LZ	3.00% (g)	08/15/2044	47,571,124
1,742,722	Federal Home Loan Mortgage Corporation REMICS, Series 4379-KA	3.00%	08/15/2044	1,607,137
436,282	Federal Home Loan Mortgage Corporation REMICS, Series 4384-A	3.00%	12/15/2040	434,572
30,114,681	Federal Home Loan Mortgage Corporation REMICS, Series 4384-ZY	3.00% (g)	09/15/2044	26,106,751
152,626,521	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NZ	3.00% (g)	09/15/2044	131,808,233
13,638,307	Federal Home Loan Mortgage Corporation REMICS, Series 4408-PB	3.00%	04/15/2044	12,689,728
18,168,160	Federal Home Loan Mortgage Corporation REMICS, Series 4427-CE	3.00%	02/15/2034	17,472,244
7,905,667	Federal Home Loan Mortgage Corporation REMICS, Series 4427-PS (-1 x 1 Month LIBOR USD + 5.60%, 0.00% Floor, 5.60% Cap)	1.28% (d)(f)	07/15/2044	388,440
8,057,947	Federal Home Loan Mortgage Corporation REMICS, Series 4429-HA	3.00%	04/15/2034	7,734,579
29,084,371	Federal Home Loan Mortgage Corporation REMICS, Series 4434-LZ	3.00% (g)	02/15/2045	24,465,427
1,278,987	Federal Home Loan Mortgage Corporation REMICS, Series 4438-B	3.00%	10/15/2043	1,214,217
10,875,026	Federal Home Loan Mortgage Corporation REMICS, Series 4441-VZ	3.00% (g)	02/15/2045	9,097,750
1,105,972	Federal Home Loan Mortgage Corporation REMICS, Series 4444-CH	3.00%	01/15/2041	1,101,250
31,613,447	Federal Home Loan Mortgage Corporation REMICS, Series 4444-CZ	3.00% (g)	02/15/2045	26,825,059
23,381,889	Federal Home Loan Mortgage Corporation REMICS, Series 4447-YZ	4.00%	08/15/2043	22,336,880
43,301,452	Federal Home Loan Mortgage Corporation REMICS, Series 4463-ZC	3.00%	04/15/2045	38,620,881
31,455,971	Federal Home Loan Mortgage Corporation REMICS, Series 4467-ZA	3.00% (g)	04/15/2045	27,197,832
16,529,866	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2041	16,001,271
14,373,636	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BC	3.00%	12/15/2041	13,913,993
42,076,528	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	39,161,365
58,029,899	Federal Home Loan Mortgage Corporation REMICS, Series 4483-CA	3.00%	06/15/2044	54,169,344
29,884,578	Federal Home Loan Mortgage Corporation REMICS, Series 4483-PA	2.50%	06/15/2045	27,872,064

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
8,200,415	Federal Home Loan Mortgage Corporation REMICS, Series 4492-GZ	3.50%	07/15/2045	7,441,602
922,921	Federal Home Loan Mortgage Corporation REMICS, Series 4498-PD	2.50%	08/15/2042	909,333
6,340,659	Federal Home Loan Mortgage Corporation REMICS, Series 4500-GO	0.00% (i)	08/15/2045	4,801,759
11,432,286	Federal Home Loan Mortgage Corporation REMICS, Series 4504-CA	3.00%	04/15/2044	10,836,269
20,275,259	Federal Home Loan Mortgage Corporation REMICS, Series 4527-GA	3.00%	02/15/2044	18,970,100
41,477,601	Federal Home Loan Mortgage Corporation REMICS, Series 4533-AB	3.00%	06/15/2044	38,608,645
37,533,279	Federal Home Loan Mortgage Corporation REMICS, Series 4543-HG	2.70%	04/15/2044	34,874,752
58,179,234	Federal Home Loan Mortgage Corporation REMICS, Series 4573-CA	3.00%	11/15/2044	54,183,566
11,898,780	Federal Home Loan Mortgage Corporation REMICS, Series 4573-DA	3.00%	03/15/2045	11,205,253
12,360,376	Federal Home Loan Mortgage Corporation REMICS, Series 4588-DA	3.00%	02/15/2044	11,754,883
7,632,922	Federal Home Loan Mortgage Corporation REMICS, Series 4629-KA	3.00%	03/15/2045	7,311,648
36,999,031	Federal Home Loan Mortgage Corporation REMICS, Series 4636-DZ	3.50% (g)	12/15/2046	33,317,853
26,818,370	Federal Home Loan Mortgage Corporation REMICS, Series 4679-VZ	3.50% (g)	02/15/2047	24,066,384
6,585,822	Federal Home Loan Mortgage Corporation REMICS, Series 4744-KA	3.00%	08/15/2046	6,156,076
21,534,000	Federal Home Loan Mortgage Corporation REMICS, Series 4759-NL	3.00%	02/15/2048	18,014,425
5,817,383	Federal Home Loan Mortgage Corporation REMICS, Series 4791-IO	3.00% (d)	05/15/2048	941,796
32,146,874	Federal Home Loan Mortgage Corporation REMICS, Series 4791-JT	3.00%	05/15/2048	27,937,164
4,780,717	Federal Home Loan Mortgage Corporation REMICS, Series 4791-LI	3.00% (d)	05/15/2048	632,306
4,780,717	Federal Home Loan Mortgage Corporation REMICS, Series 4791-LO	0.00% (i)	05/15/2048	3,655,820
18,765,753	Federal Home Loan Mortgage Corporation REMICS, Series 4791-PO	0.00% (i)	05/15/2048	14,219,034
13,678,537	Federal Home Loan Mortgage Corporation REMICS, Series 4792-A	3.00%	05/15/2048	11,886,822
8,479,548	Federal Home Loan Mortgage Corporation REMICS, Series 4793-C	3.00%	06/15/2048	7,695,081
8,089,460	Federal Home Loan Mortgage Corporation REMICS, Series 4795-AO	0.00% (i)	05/15/2048	5,981,935
6,466,547	Federal Home Loan Mortgage Corporation REMICS, Series 4801-OG	0.00% (i)	06/15/2048	4,828,825
12,962,759	Federal Home Loan Mortgage Corporation REMICS, Series 4901-BD	3.00%	07/25/2049	11,929,897
27,018,512	Federal Home Loan Mortgage Corporation REMICS, Series 4924-ST (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	08/25/2048	2,345,842
12,983,568	Federal Home Loan Mortgage Corporation REMICS, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.76% (d)(f)	07/25/2050	1,614,263
13,847,084	Federal Home Loan Mortgage Corporation REMICS, Series 5023-YI	3.00% (d)	10/25/2050	2,260,970

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,530,042	Federal Home Loan Mortgage Corporation REMICS, Series 5062-PA	1.25%	01/25/2051	4,956,079
13,573,618	Federal Home Loan Mortgage Corporation REMICS, Series 5081-MI	2.50% (d)	03/25/2051	1,949,691
55,286,168	Federal Home Loan Mortgage Corporation REMICS, Series 5105-NH	2.00%	02/25/2037	48,787,417
8,860,984	Federal Home Loan Mortgage Corporation REMICS, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 0.00% Floor, 2.50% Cap)	0.00% (d)(f)	06/25/2051	121,823
21,304,486	Federal Home Loan Mortgage Corporation REMICS, Series 5117-D	2.00%	06/25/2051	18,855,642
44,959,560	Federal Home Loan Mortgage Corporation REMICS, Series 5126-AH	2.00%	02/25/2037	39,674,676
73,298,898	Federal Home Loan Mortgage Corporation REMICS, Series 5130-IO	3.50% (d)	08/25/2051	14,655,602
13,182,302	Federal Home Loan Mortgage Corporation REMICS, Series 5140-B	2.00%	05/25/2040	11,304,594
27,771,637	Federal Home Loan Mortgage Corporation REMICS, Series 5145-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 0.00% Floor, 2.60% Cap)	0.00% (d)(f)	09/25/2051	360,842
51,314,995	Federal Home Loan Mortgage Corporation REMICS, Series 5157-EI	3.00% (d)	10/25/2051	7,145,346
12,502,109	Federal Home Loan Mortgage Corporation REMICS, Series 5159-CD	1.50%	07/25/2041	10,797,543
45,397,825	Federal Home Loan Mortgage Corporation REMICS, Series 5160-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.74%, 0.00% Floor, 3.74% Cap)	0.00% (d)(f)	08/25/2050	1,647,737
25,685,612	Federal Home Loan Mortgage Corporation REMICS, Series 5175-CZ	2.50% (g)	09/25/2051	14,405,585
25,832,040	Federal Home Loan Mortgage Corporation REMICS, Series R003-ZA	5.50%	10/15/2035	26,295,545
9,330,927	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2045	8,645,480
4,916,435	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	4,544,736
1,428,273	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%, 0.00% Floor)	5.55% (a)	01/25/2051	1,339,337
1,250,000	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M2 (Secured Overnight Financing Rate 30 Day Average + 3.75%, 0.00% Floor)	7.30% (a)	01/25/2051	1,121,950
12,762,999	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/15/2042	11,589,357
9,188,565	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/15/2042	8,518,879
36,820,678	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/15/2042	33,909,439
6,669,651	Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	10/15/2042	6,086,738
5,687,939	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/15/2044	5,144,640
39,379,630	Federal Home Loan Mortgage Corporation, Series 357-200	2.00%	09/15/2047	34,126,674
3,655,210	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	3,736,075
2,645,667	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	2,704,269
4,435,517	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	4,533,764
2,982,834	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	3,048,911
1,247,427	Federal National Mortgage Association Pass-Thru, Pool 735667	5.00%	07/01/2035	1,275,041
1,004,369	Federal National Mortgage Association Pass-Thru, Pool 735893	5.00%	10/01/2035	1,026,628
2,453,513	Federal National Mortgage Association Pass-Thru, Pool 745275	5.00%	02/01/2036	2,503,360
105,408	Federal National Mortgage Association Pass-Thru, Pool 888695	5.00%	08/01/2037	107,746

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
648,676	Federal National Mortgage Association Pass-Thru, Pool 888968	5.00%	08/01/2035	663,043
4,833,391	Federal National Mortgage Association Pass-Thru, Pool 890549	4.00%	11/01/2043	4,661,816
5,626,398	Federal National Mortgage Association Pass-Thru, Pool 890565	3.00%	11/01/2043	5,125,776
353,851	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	356,136
75,330	Federal National Mortgage Association Pass-Thru, Pool 975116	5.00%	05/01/2038	76,955
990,064	Federal National Mortgage Association Pass-Thru, Pool 986864	6.50%	08/01/2038	1,059,077
586,552	Federal National Mortgage Association Pass-Thru, Pool 987316	6.50%	09/01/2038	613,452
4,908,600	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	4,932,507
8,202,272	Federal National Mortgage Association Pass-Thru, Pool 995849	5.00%	08/01/2036	8,383,886
6,687,565	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	6,479,416
140,548	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	134,730
468,297	Federal National Mortgage Association Pass-Thru, Pool AB3713	4.00%	10/01/2031	453,730
3,449,225	Federal National Mortgage Association Pass-Thru, Pool AB3796	3.50%	11/01/2031	3,343,382
727,170	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	672,279
552,628	Federal National Mortgage Association Pass-Thru, Pool AB3923	4.00%	11/01/2041	510,717
12,700,280	Federal National Mortgage Association Pass-Thru, Pool AB4167	3.50%	01/01/2032	12,310,412
10,598,971	Federal National Mortgage Association Pass-Thru, Pool AB4261	3.50%	01/01/2032	10,273,608
1,664,328	Federal National Mortgage Association Pass-Thru, Pool AB5084	3.50%	05/01/2032	1,613,258
4,657,017	Federal National Mortgage Association Pass-Thru, Pool AB5156	3.50%	05/01/2032	4,514,167
6,647,167	Federal National Mortgage Association Pass-Thru, Pool AB5212	3.50%	05/01/2032	6,443,116
4,156,723	Federal National Mortgage Association Pass-Thru, Pool AB5243	4.00%	05/01/2042	3,842,862
8,986,411	Federal National Mortgage Association Pass-Thru, Pool AB5911	3.00%	08/01/2032	8,458,601
3,236,445	Federal National Mortgage Association Pass-Thru, Pool AB6280	3.00%	09/01/2042	2,926,832
4,694,211	Federal National Mortgage Association Pass-Thru, Pool AB6349	3.00%	10/01/2032	4,418,487
12,738,536	Federal National Mortgage Association Pass-Thru, Pool AB6750	3.00%	10/01/2032	11,989,649
6,699,325	Federal National Mortgage Association Pass-Thru, Pool AB6751	3.00%	10/01/2032	6,305,627
34,549,168	Federal National Mortgage Association Pass-Thru, Pool AB6854	3.00%	11/01/2042	31,471,795
26,124,166	Federal National Mortgage Association Pass-Thru, Pool AB7077	3.00%	11/01/2042	23,797,149
20,554,664	Federal National Mortgage Association Pass-Thru, Pool AB7344	3.00%	12/01/2032	19,345,993
11,190,860	Federal National Mortgage Association Pass-Thru, Pool AB7776	3.00%	02/01/2043	10,009,738
12,747,205	Federal National Mortgage Association Pass-Thru, Pool AB7877	3.00%	02/01/2043	11,401,821
5,986,438	Federal National Mortgage Association Pass-Thru, Pool AB8418	3.00%	02/01/2033	5,634,294
9,148,499	Federal National Mortgage Association Pass-Thru, Pool AB8520	3.00%	02/01/2033	8,587,707
10,926,569	Federal National Mortgage Association Pass-Thru, Pool AB8703	3.00%	03/01/2038	9,822,875
4,689,349	Federal National Mortgage Association Pass-Thru, Pool AB8858	3.00%	04/01/2033	4,413,827
9,142,560	Federal National Mortgage Association Pass-Thru, Pool AB9020	3.00%	04/01/2038	8,220,057
7,377,809	Federal National Mortgage Association Pass-Thru, Pool AB9197	3.00%	05/01/2033	6,944,007
22,935,888	Federal National Mortgage Association Pass-Thru, Pool AB9406	3.00%	05/01/2033	21,529,834
4,388,934	Federal National Mortgage Association Pass-Thru, Pool AB9409	3.00%	05/01/2033	4,120,171
205,553	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	201,751
345,096	Federal National Mortgage Association Pass-Thru, Pool AD6438	5.00%	06/01/2040	348,848
223,911	Federal National Mortgage Association Pass-Thru, Pool AD7859	5.00%	06/01/2040	226,949
2,738,579	Federal National Mortgage Association Pass-Thru, Pool AH0607	4.00%	12/01/2040	2,632,586
144,745	Federal National Mortgage Association Pass-Thru, Pool AH1140	4.50%	12/01/2040	138,695
1,872,521	Federal National Mortgage Association Pass-Thru, Pool AH4437	4.00%	01/01/2041	1,731,195
743,222	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	720,109

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,358,903	Federal National Mortgage Association Pass-Thru, Pool AH9323	4.00%	04/01/2026	1,327,516
494,773	Federal National Mortgage Association Pass-Thru, Pool AI9831	4.00%	09/01/2041	460,749
810,260	Federal National Mortgage Association Pass-Thru, Pool AJ1265	4.00%	09/01/2041	765,119
55,629	Federal National Mortgage Association Pass-Thru, Pool AJ1399	4.00%	09/01/2041	51,358
1,565,028	Federal National Mortgage Association Pass-Thru, Pool AJ1467	4.00%	10/01/2041	1,446,892
2,117,997	Federal National Mortgage Association Pass-Thru, Pool AJ3392	4.00%	10/01/2041	1,975,745
1,115,794	Federal National Mortgage Association Pass-Thru, Pool AJ3854	4.00%	10/01/2041	1,031,550
5,219,366	Federal National Mortgage Association Pass-Thru, Pool AJ4118	4.00%	11/01/2041	4,825,423
1,345,652	Federal National Mortgage Association Pass-Thru, Pool AJ4131	4.00%	10/01/2041	1,244,066
538,060	Federal National Mortgage Association Pass-Thru, Pool AJ5172	4.00%	11/01/2041	500,311
8,037,189	Federal National Mortgage Association Pass-Thru, Pool AJ5322	4.00%	11/01/2041	7,726,019
2,886,307	Federal National Mortgage Association Pass-Thru, Pool AJ7677	3.50%	12/01/2041	2,612,714
1,013,387	Federal National Mortgage Association Pass-Thru, Pool AJ8334	4.00%	12/01/2041	936,798
10,013,251	Federal National Mortgage Association Pass-Thru, Pool AK0713	3.50%	01/01/2032	9,705,990
1,470,931	Federal National Mortgage Association Pass-Thru, Pool AK4039	4.00%	02/01/2042	1,361,162
2,913,531	Federal National Mortgage Association Pass-Thru, Pool AK4763	4.00%	02/01/2042	2,693,676
1,149,934	Federal National Mortgage Association Pass-Thru, Pool AK9438	4.00%	03/01/2042	1,063,124
1,779,150	Federal National Mortgage Association Pass-Thru, Pool AK9439	4.00%	03/01/2042	1,646,425
511,060	Federal National Mortgage Association Pass-Thru, Pool AK9446	4.50%	03/01/2042	499,476
50,236,835	Federal National Mortgage Association Pass-Thru, Pool AL3699	3.00%	06/01/2043	44,934,302
26,899,912	Federal National Mortgage Association Pass-Thru, Pool AL3883	3.00%	07/01/2043	24,061,034
559,861	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	559,327
4,468,572	Federal National Mortgage Association Pass-Thru, Pool AL4312	4.00%	10/01/2043	4,309,911
9,865,085	Federal National Mortgage Association Pass-Thru, Pool AL6075	3.50%	09/01/2053	8,875,859
18,341,749	Federal National Mortgage Association Pass-Thru, Pool AL6076	3.00%	06/01/2053	16,165,269
24,882,499	Federal National Mortgage Association Pass-Thru, Pool AL6141	4.00%	04/01/2042	23,919,207
23,661,717	Federal National Mortgage Association Pass-Thru, Pool AL6325	3.00%	10/01/2044	21,555,921
7,768,511	Federal National Mortgage Association Pass-Thru, Pool AL6486	4.50%	02/01/2045	7,638,749
23,978,834	Federal National Mortgage Association Pass-Thru, Pool AL6538	4.50%	06/01/2044	23,793,420
22,764,393	Federal National Mortgage Association Pass-Thru, Pool AL8304	3.50%	03/01/2046	21,194,069
11,312,029	Federal National Mortgage Association Pass-Thru, Pool AL9220	3.00%	06/01/2045	10,305,354
20,391,714	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	19,529,322
5,010,286	Federal National Mortgage Association Pass-Thru, Pool AO2980	4.00%	05/01/2042	4,636,446
14,072,363	Federal National Mortgage Association Pass-Thru, Pool AP4787	3.50%	09/01/2042	12,738,443
10,864,658	Federal National Mortgage Association Pass-Thru, Pool AP4789	3.50%	09/01/2042	9,834,735
6,779,097	Federal National Mortgage Association Pass-Thru, Pool AQ5541	3.00%	12/01/2042	6,175,225
6,765,339	Federal National Mortgage Association Pass-Thru, Pool AR9856	3.00%	04/01/2043	6,162,607
6,459,784	Federal National Mortgage Association Pass-Thru, Pool AS1927	4.50%	03/01/2044	6,339,121
7,085,311	Federal National Mortgage Association Pass-Thru, Pool AS2038	4.50%	03/01/2044	6,966,982
4,320,846	Federal National Mortgage Association Pass-Thru, Pool AS2517	4.50%	05/01/2044	4,248,681
2,166,474	Federal National Mortgage Association Pass-Thru, Pool AS2551	4.50%	06/01/2044	2,130,710
2,068,809	Federal National Mortgage Association Pass-Thru, Pool AS2765	4.50%	07/01/2044	2,034,653
9,989,059	Federal National Mortgage Association Pass-Thru, Pool AS3201	3.00%	08/01/2034	9,376,714
4,851,771	Federal National Mortgage Association Pass-Thru, Pool AS3456	3.00%	10/01/2034	4,554,369
9,864,657	Federal National Mortgage Association Pass-Thru, Pool AS3666	3.00%	10/01/2034	9,259,826
31,415,989	Federal National Mortgage Association Pass-Thru, Pool AS3961	3.00%	12/01/2044	28,343,868

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
12,551,123	Federal National Mortgage Association Pass-Thru, Pool AS4154	3.00%	12/01/2044	11,313,455
8,057,028	Federal National Mortgage Association Pass-Thru, Pool AS4212	3.00%	01/01/2035	7,563,052
11,965,635	Federal National Mortgage Association Pass-Thru, Pool AS4281	3.00%	01/01/2035	11,231,993
9,065,233	Federal National Mortgage Association Pass-Thru, Pool AS4345	3.50%	01/01/2045	8,471,809
11,610,534	Federal National Mortgage Association Pass-Thru, Pool AS4360	3.00%	01/01/2035	10,783,998
72,136,509	Federal National Mortgage Association Pass-Thru, Pool AS4625	3.00%	03/01/2045	64,993,541
27,998,188	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	25,225,813
12,247,039	Federal National Mortgage Association Pass-Thru, Pool AS4779	3.00%	04/01/2035	11,375,281
9,978,329	Federal National Mortgage Association Pass-Thru, Pool AS4780	3.00%	04/01/2035	9,366,491
12,886,844	Federal National Mortgage Association Pass-Thru, Pool AS4840	3.00%	04/01/2035	12,096,077
8,899,181	Federal National Mortgage Association Pass-Thru, Pool AS4881	3.00%	05/01/2035	8,265,702
14,521,328	Federal National Mortgage Association Pass-Thru, Pool AS7473	3.00%	07/01/2046	12,876,642
30,252,215	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	26,825,782
19,783,914	Federal National Mortgage Association Pass-Thru, Pool AS8056	3.00%	10/01/2046	17,716,260
28,261,834	Federal National Mortgage Association Pass-Thru, Pool AS8111	3.00%	10/01/2041	25,496,455
17,155,781	Federal National Mortgage Association Pass-Thru, Pool AS8269	3.00%	11/01/2046	15,362,810
14,361,764	Federal National Mortgage Association Pass-Thru, Pool AS8306	3.00%	11/01/2041	12,981,408
16,824,544	Federal National Mortgage Association Pass-Thru, Pool AS8356	3.00%	11/01/2046	14,918,925
14,026,857	Federal National Mortgage Association Pass-Thru, Pool AX9696	3.00%	07/01/2045	12,438,394
17,706,921	Federal National Mortgage Association Pass-Thru, Pool AY3974	3.00%	03/01/2045	15,931,504
6,165,342	Federal National Mortgage Association Pass-Thru, Pool AY4295	3.00%	02/01/2045	5,543,382
426,746	Federal National Mortgage Association Pass-Thru, Pool AY4296	3.00%	01/01/2045	378,410
2,807,752	Federal National Mortgage Association Pass-Thru, Pool AY5471	3.00%	03/01/2045	2,489,755
6,069,015	Federal National Mortgage Association Pass-Thru, Pool AZ0576	3.50%	04/01/2042	5,538,998
8,914,485	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	8,267,950
16,664,451	Federal National Mortgage Association Pass-Thru, Pool BC9003	3.00%	11/01/2046	14,962,357
8,446,057	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	7,568,606
82,259,127	Federal National Mortgage Association Pass-Thru, Pool BF0314	3.00%	01/01/2053	73,343,958
68,285,706	Federal National Mortgage Association Pass-Thru, Pool BF0353	3.00%	05/01/2053	60,884,402
36,775,431	Federal National Mortgage Association Pass-Thru, Pool BF0391	3.00%	09/01/2053	32,801,038
21,012,474	Federal National Mortgage Association Pass-Thru, Pool BK8257	1.50%	12/01/2050	15,753,241
19,335,239	Federal National Mortgage Association Pass-Thru, Pool BK8267	2.50%	12/01/2050	16,627,814
43,046,215	Federal National Mortgage Association Pass-Thru, Pool BM5112	3.00%	11/01/2033	41,010,213
19,343,068	Federal National Mortgage Association Pass-Thru, Pool BM5299	3.00%	12/01/2046	17,327,489
29,845,520	Federal National Mortgage Association Pass-Thru, Pool BM5633	3.00%	07/01/2047	26,716,827
4,370,287	Federal National Mortgage Association Pass-Thru, Pool BM5834	3.00%	04/01/2048	3,875,213
49,342,644	Federal National Mortgage Association Pass-Thru, Pool BM6779	2.00%	08/01/2051	38,832,446
8,412,045	Federal National Mortgage Association Pass-Thru, Pool BQ6432	2.00%	08/01/2051	6,620,327
16,664,202	Federal National Mortgage Association Pass-Thru, Pool BQ6564	2.00%	09/01/2051	13,114,667
27,608,641	Federal National Mortgage Association Pass-Thru, Pool BS4319	2.35%	01/01/2039	20,273,132
19,967,523	Federal National Mortgage Association Pass-Thru, Pool BT1777	2.50%	06/01/2051	17,150,173
1,619,846	Federal National Mortgage Association Pass-Thru, Pool BT6556	2.00%	07/01/2051	1,274,803
8,418,852	Federal National Mortgage Association Pass-Thru, Pool CA0862	3.50%	09/01/2047	7,811,848
6,391,606	Federal National Mortgage Association Pass-Thru, Pool CA3898	3.00%	07/01/2034	6,009,697
4,545,603	Federal National Mortgage Association Pass-Thru, Pool CA4413	3.00%	10/01/2049	3,968,650
41,517,612	Federal National Mortgage Association Pass-Thru, Pool CA7235	2.50%	10/01/2050	35,391,201

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
13,147,552	Federal National Mortgage Association Pass-Thru, Pool CA7671	2.50%	11/01/2040	11,578,331
22,859,617	Federal National Mortgage Association Pass-Thru, Pool CA7789	2.50%	11/01/2040	20,131,197
17,761,642	Federal National Mortgage Association Pass-Thru, Pool CB0189	3.00%	04/01/2051	15,628,246
3,752,055	Federal National Mortgage Association Pass-Thru, Pool CB1648	2.00%	09/01/2051	2,952,871
14,446,230	Federal National Mortgage Association Pass-Thru, Pool CB3332	3.50%	04/01/2052	13,224,504
98,071,876	Federal National Mortgage Association Pass-Thru, Pool CB4291	5.00%	08/01/2052	96,906,059
49,924,936	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	44,585,405
26,420,712	Federal National Mortgage Association Pass-Thru, Pool FM4347	2.50%	09/01/2050	22,576,725
47,554,639	Federal National Mortgage Association Pass-Thru, Pool FM4752	2.50%	11/01/2050	40,932,264
52,085,749	Federal National Mortgage Association Pass-Thru, Pool FM4792	2.50%	11/01/2050	44,399,899
29,386,665	Federal National Mortgage Association Pass-Thru, Pool FM4913	2.50%	11/01/2050	25,038,162
36,964,545	Federal National Mortgage Association Pass-Thru, Pool FM5150	2.00%	12/01/2050	30,263,748
5,551,454	Federal National Mortgage Association Pass-Thru, Pool FM6864	1.50%	04/01/2041	4,548,154
70,057,544	Federal National Mortgage Association Pass-Thru, Pool FM7557	3.50%	03/01/2050	64,705,025
69,634,747	Federal National Mortgage Association Pass-Thru, Pool FM8104	3.00%	07/01/2051	61,471,449
30,573,331	Federal National Mortgage Association Pass-Thru, Pool FM8158	2.50%	07/01/2051	26,516,127
69,933,608	Federal National Mortgage Association Pass-Thru, Pool FM8215	2.50%	03/01/2051	60,163,026
52,147,601	Federal National Mortgage Association Pass-Thru, Pool FM8304	4.00%	07/01/2049	49,704,270
67,642,739	Federal National Mortgage Association Pass-Thru, Pool FM8435	2.50%	09/01/2051	58,157,772
75,340,628	Federal National Mortgage Association Pass-Thru, Pool FM8769	2.50%	09/01/2051	64,688,210
38,988,245	Federal National Mortgage Association Pass-Thru, Pool FM8780	2.50%	09/01/2051	33,372,724
10,995,256	Federal National Mortgage Association Pass-Thru, Pool FM9422	2.00%	01/01/2051	9,004,640
31,768,704	Federal National Mortgage Association Pass-Thru, Pool FM9490	2.00%	11/01/2051	26,189,726
19,755,952	Federal National Mortgage Association Pass-Thru, Pool FM9846	2.50%	12/01/2051	16,786,227
151,400,330	Federal National Mortgage Association Pass-Thru, Pool FM9958	3.50%	11/01/2051	138,295,880
88,359,396	Federal National Mortgage Association Pass-Thru, Pool FM9993	3.50%	07/01/2051	81,211,200
37,476,127	Federal National Mortgage Association Pass-Thru, Pool FS0009	3.50%	11/01/2051	34,195,154
60,203,440	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	55,276,576
17,647,731	Federal National Mortgage Association Pass-Thru, Pool FS2588	4.50%	08/01/2052	17,068,964
832,634	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	826,999
2,994,812	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	2,974,542
605,145	Federal National Mortgage Association Pass-Thru, Pool MA0406	4.50%	05/01/2030	601,049
38,643	Federal National Mortgage Association Pass-Thru, Pool MA0445	5.00%	06/01/2040	37,808
72,153	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	70,594
892,874	Federal National Mortgage Association Pass-Thru, Pool MA0534	4.00%	10/01/2030	865,115
203,270	Federal National Mortgage Association Pass-Thru, Pool MA0587	4.00%	12/01/2030	196,949
5,202,251	Federal National Mortgage Association Pass-Thru, Pool MA0616	4.00%	01/01/2031	5,040,439
1,193,127	Federal National Mortgage Association Pass-Thru, Pool MA0896	4.00%	11/01/2041	1,103,057
39,106,486	Federal National Mortgage Association Pass-Thru, Pool MA0919	3.50%	12/01/2031	37,906,273
16,674,121	Federal National Mortgage Association Pass-Thru, Pool MA0949	3.50%	01/01/2032	16,162,355
19,607,790	Federal National Mortgage Association Pass-Thru, Pool MA0976	3.50%	02/01/2032	19,006,047
9,981,371	Federal National Mortgage Association Pass-Thru, Pool MA1010	3.50%	03/01/2032	9,675,025
2,020,040	Federal National Mortgage Association Pass-Thru, Pool MA1039	3.50%	04/01/2042	1,828,327
13,421,039	Federal National Mortgage Association Pass-Thru, Pool MA1059	3.50%	05/01/2032	13,009,080
1,164,333	Federal National Mortgage Association Pass-Thru, Pool MA1068	3.50%	05/01/2042	1,053,976
29,462,803	Federal National Mortgage Association Pass-Thru, Pool MA1084	3.50%	06/01/2032	28,558,276

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,413,656	Federal National Mortgage Association Pass-Thru, Pool MA1093	3.50%	06/01/2042	3,090,438
2,013,546	Federal National Mortgage Association Pass-Thru, Pool MA1094	4.00%	06/01/2042	1,863,314
18,006,044	Federal National Mortgage Association Pass-Thru, Pool MA1107	3.50%	07/01/2032	17,142,880
29,304,523	Federal National Mortgage Association Pass-Thru, Pool MA1117	3.50%	07/01/2042	26,525,543
32,553,314	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.50%	08/01/2042	29,466,946
12,725,565	Federal National Mortgage Association Pass-Thru, Pool MA1138	3.50%	08/01/2032	12,334,815
9,342,208	Federal National Mortgage Association Pass-Thru, Pool MA1179	3.50%	09/01/2042	8,456,151
2,415,535	Federal National Mortgage Association Pass-Thru, Pool MA1201	3.50%	10/01/2032	2,341,344
15,682,079	Federal National Mortgage Association Pass-Thru, Pool MA1209	3.50%	10/01/2042	14,199,231
16,059,769	Federal National Mortgage Association Pass-Thru, Pool MA1237	3.00%	11/01/2032	15,125,597
1,456,264	Federal National Mortgage Association Pass-Thru, Pool MA1242	3.50%	11/01/2042	1,318,202
9,168,685	Federal National Mortgage Association Pass-Thru, Pool MA1338	3.00%	02/01/2033	8,629,465
36,543,408	Federal National Mortgage Association Pass-Thru, Pool MA1366	3.00%	03/01/2033	34,393,917
21,897,895	Federal National Mortgage Association Pass-Thru, Pool MA1401	3.00%	04/01/2033	20,609,744
38,250,998	Federal National Mortgage Association Pass-Thru, Pool MA1459	3.00%	06/01/2033	35,906,243
4,878,232	Federal National Mortgage Association Pass-Thru, Pool MA1490	3.00%	07/01/2033	4,579,168
24,258,089	Federal National Mortgage Association Pass-Thru, Pool MA2018	3.50%	09/01/2034	23,273,169
5,476,060	Federal National Mortgage Association Pass-Thru, Pool MA2114	3.50%	12/01/2044	4,958,747
4,349,707	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	3,937,154
14,415,198	Federal National Mortgage Association Pass-Thru, Pool MA2164	3.50%	02/01/2035	13,794,983
11,107,064	Federal National Mortgage Association Pass-Thru, Pool MA2166	3.50%	02/01/2045	10,057,790
11,161,899	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	9,898,975
36,252,392	Federal National Mortgage Association Pass-Thru, Pool MA2259	3.00%	05/01/2035	33,671,800
15,832,439	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	14,039,490
15,304,231	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	13,852,206
16,757,663	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	14,859,529
15,408,847	Federal National Mortgage Association Pass-Thru, Pool MA2650	3.50%	06/01/2046	13,946,966
5,237,857	Federal National Mortgage Association Pass-Thru, Pool MA2673	3.00%	07/01/2046	4,644,566
19,269,196	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	17,086,616
1,828,411	Federal National Mortgage Association Pass-Thru, Pool MA2743	3.00%	09/01/2046	1,621,302
43,289,591	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	38,912,620
13,908,647	Federal National Mortgage Association Pass-Thru, Pool MA2833	3.00%	12/01/2046	12,502,343
17,506,866	Federal National Mortgage Association Pass-Thru, Pool MA2895	3.00%	02/01/2047	15,666,320
2,479,565	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	2,402,371
37,747,326	Federal National Mortgage Association Pass-Thru, Pool MA4100	2.00%	08/01/2050	30,980,662
79,833,148	Federal National Mortgage Association Pass-Thru, Pool MA4191	2.00%	11/01/2050	62,828,886
99,602,048	Federal National Mortgage Association Pass-Thru, Pool MA4306	2.50%	04/01/2051	84,719,461
52,940,122	Federal National Mortgage Association Pass-Thru, Pool MA4340	2.00%	05/01/2051	41,663,869
54,928,098	Federal National Mortgage Association Pass-Thru, Pool MA4600	3.50%	05/01/2052	49,954,860
82,391,605	Federal National Mortgage Association Pass-Thru, Pool MA4701	4.50%	08/01/2052	79,387,988
48,808,346	Federal National Mortgage Association Pass-Thru, Pool MA4733	4.50%	09/01/2052	47,027,744
35,151,830	Federal National Mortgage Association Pass-Thru, Series 2022-18-DZ	3.50% (g)	04/25/2052	26,570,017
335,435	Federal National Mortgage Association REMICS, Series 2002-70-QZ	5.50%	11/25/2032	341,135
477,227	Federal National Mortgage Association REMICS, Series 2002-75-ZG	5.50%	11/25/2032	478,833

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,930,149	Federal National Mortgage Association REMICS, Series 2003-129-ZT	5.50%	01/25/2034	7,028,787
1,191,420	Federal National Mortgage Association REMICS, Series 2003-29-ZL	5.00%	04/25/2033	1,188,199
592,552	Federal National Mortgage Association REMICS, Series 2003-64-ZG	5.50%	07/25/2033	595,204
4,698,300	Federal National Mortgage Association REMICS, Series 2003-84-PZ	5.00%	09/25/2033	4,673,948
863,824	Federal National Mortgage Association REMICS, Series 2004-46-PJ (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	03/25/2034	15,313
1,357,902	Federal National Mortgage Association REMICS, Series 2004-51-XP (-1 x 1 Month LIBOR USD + 7.70%, 0.00% Floor, 7.70% Cap)	3.31% (d)(f)	07/25/2034	102,662
49,053	Federal National Mortgage Association REMICS, Series 2005-107-EG	4.50%	01/25/2026	48,205
250,145	Federal National Mortgage Association REMICS, Series 2005-37-ZK	4.50%	05/25/2035	244,490
2,365,600	Federal National Mortgage Association REMICS, Series 2005-87-SG (-1 x 1 Month LIBOR USD + 6.70%, 0.00% Floor, 6.70% Cap)	2.31% (d)(f)	10/25/2035	219,575
2,084,069	Federal National Mortgage Association REMICS, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 0.00% Floor, 6.58% Cap)	2.19% (d)(f)	10/25/2036	188,063
812,915	Federal National Mortgage Association REMICS, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 0.00% Floor, 6.32% Cap)	1.93% (d)(f)	01/25/2037	73,313
303,401	Federal National Mortgage Association REMICS, Series 2006-16-HZ	5.50%	03/25/2036	303,766
3,368,221	Federal National Mortgage Association REMICS, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 0.00% Floor, 6.75% Cap)	2.36% (d)(f)	07/25/2036	270,509
263,303	Federal National Mortgage Association REMICS, Series 2006-93-SN (-1 x 1 Month LIBOR USD + 6.60%, 0.00% Floor, 6.60% Cap)	2.21% (d)(f)	10/25/2036	21,071
4,373,603	Federal National Mortgage Association REMICS, Series 2007-109-VZ	5.00%	10/25/2035	4,361,714
510,158	Federal National Mortgage Association REMICS, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.86% (d)(f)	05/25/2037	28,260
3,291,969	Federal National Mortgage Association REMICS, Series 2007-14-PS (-1 x 1 Month LIBOR USD + 6.81%, 0.00% Floor, 6.81% Cap)	2.42% (d)(f)	03/25/2037	215,259
1,593,345	Federal National Mortgage Association REMICS, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 0.00% Floor, 6.44% Cap)	2.05% (d)(f)	04/25/2037	134,814
191,020	Federal National Mortgage Association REMICS, Series 2007-30-SI (-1 x 1 Month LIBOR USD + 6.11%, 0.00% Floor, 6.11% Cap)	1.72% (d)(f)	04/25/2037	10,263
1,375,969	Federal National Mortgage Association REMICS, Series 2007-32-SG (-1 x 1 Month LIBOR USD + 6.10%, 0.00% Floor, 6.10% Cap)	1.71% (d)(f)	04/25/2037	95,955
1,347,831	Federal National Mortgage Association REMICS, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 0.00% Floor, 6.62% Cap)	2.23% (d)(f)	10/25/2036	113,149
2,122,293	Federal National Mortgage Association REMICS, Series 2007-60-VZ	6.00%	07/25/2037	2,171,668
1,377,773	Federal National Mortgage Association REMICS, Series 2007-71-GZ	6.00%	07/25/2047	1,309,307
1,697,918	Federal National Mortgage Association REMICS, Series 2007-75-ID (-1 x 1 Month LIBOR USD + 5.87%, 0.00% Floor, 5.87% Cap)	1.48% (d)(f)	08/25/2037	127,238
203,349	Federal National Mortgage Association REMICS, Series 2007-9-SD (-1 x 1 Month LIBOR USD + 6.65%, 0.00% Floor, 6.65% Cap)	2.26% (d)(f)	03/25/2037	13,321
1,714,432	Federal National Mortgage Association REMICS, Series 2008-29-ZA	4.50%	04/25/2038	1,676,167
3,511,359	Federal National Mortgage Association REMICS, Series 2008-48-BE	5.00%	06/25/2034	3,510,465

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
317,500	Federal National Mortgage Association REMICS, Series 2008-48-SD (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	06/25/2037	19,773
118,226	Federal National Mortgage Association REMICS, Series 2008-53-LI (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.76% (d)(f)	07/25/2038	8,360
309,728	Federal National Mortgage Association REMICS, Series 2008-57-SE (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	02/25/2037	17,768
422,193	Federal National Mortgage Association REMICS, Series 2008-5-MS (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.86% (d)(f)	02/25/2038	27,981
314,818	Federal National Mortgage Association REMICS, Series 2008-61-SC (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	07/25/2038	15,606
225,551	Federal National Mortgage Association REMICS, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	07/25/2038	12,051
900,802	Federal National Mortgage Association REMICS, Series 2008-65-SA (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	08/25/2038	65,091
162,672	Federal National Mortgage Association REMICS, Series 2008-81-LP	5.50%	09/25/2038	161,230
1,927,691	Federal National Mortgage Association REMICS, Series 2009-106-EZ	4.50%	01/25/2040	1,842,951
297,638	Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.86% (d)(f)	01/25/2040	27,044
245,518	Federal National Mortgage Association REMICS, Series 2009-16-MZ	5.00%	03/25/2029	243,244
822,793	Federal National Mortgage Association REMICS, Series 2009-42-SI (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	06/25/2039	58,588
638,061	Federal National Mortgage Association REMICS, Series 2009-42-SX (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	06/25/2039	45,317
296,691	Federal National Mortgage Association REMICS, Series 2009-47-SA (-1 x 1 Month LIBOR USD + 6.10%, 0.00% Floor, 6.10% Cap)	1.71% (d)(f)	07/25/2039	14,660
214,167	Federal National Mortgage Association REMICS, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 0.00% Floor, 5.95% Cap)	1.56% (d)(f)	07/25/2039	15,279
2,311,992	Federal National Mortgage Association REMICS, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 0.00% Floor, 6.75% Cap)	2.36% (d)(f)	07/25/2039	140,218
228,256	Federal National Mortgage Association REMICS, Series 2009-51-BZ	4.50%	07/25/2039	222,081
638,895	Federal National Mortgage Association REMICS, Series 2009-54-EZ	5.00%	07/25/2039	629,679
285,145	Federal National Mortgage Association REMICS, Series 2009-70-SA (-1 x 1 Month LIBOR USD + 5.80%, 0.00% Floor, 5.80% Cap)	1.41% (d)(f)	09/25/2039	14,953
1,285,936	Federal National Mortgage Association REMICS, Series 2009-80-PM	4.50%	10/25/2039	1,176,388
1,390,321	Federal National Mortgage Association REMICS, Series 2009-83-Z	4.50%	10/25/2039	1,339,883
5,736,493	Federal National Mortgage Association REMICS, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 0.00% Floor, 7.23% Cap)	2.84% (d)(f)	01/25/2036	431,491
8,742,996	Federal National Mortgage Association REMICS, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 0.00% Floor, 6.75% Cap)	2.36% (d)(f)	10/25/2039	911,456
514,484	Federal National Mortgage Association REMICS, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 0.00% Floor, 5.72% Cap)	1.33% (d)(f)	04/25/2037	21,582
362,954	Federal National Mortgage Association REMICS, Series 2009-94-BC	5.00%	11/25/2039	347,223
6,840,197	Federal National Mortgage Association REMICS, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 0.00% Floor, 4.48% Cap)	0.09% (d)(f)	09/25/2040	255,078
3,089,913	Federal National Mortgage Association REMICS, Series 2010-101-ZC	4.50%	09/25/2040	3,010,783

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6,218,263	Federal National Mortgage Association REMICS, Series 2010-101-ZH	4.50%	07/25/2040	6,078,015
2,129,660	Federal National Mortgage Association REMICS, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 0.00% Floor, 6.35% Cap)	1.96% (d)(f)	02/25/2040	165,780
655,772	Federal National Mortgage Association REMICS, Series 2010-10-ZA	4.50%	02/25/2040	623,849
730,925	Federal National Mortgage Association REMICS, Series 2010-111-S (-1 x 1 Month LIBOR USD + 5.95%, 0.00% Floor, 5.95% Cap)	1.56% (d)(f)	10/25/2050	72,474
1,027,116	Federal National Mortgage Association REMICS, Series 2010-116-Z	4.00%	10/25/2040	957,391
257,343	Federal National Mortgage Association REMICS, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 0.00% Floor, 4.50% Cap)	0.11% (d)(f)	10/25/2040	7,312
775,456	Federal National Mortgage Association REMICS, Series 2010-120-KD	4.00%	10/25/2040	723,073
6,885,545	Federal National Mortgage Association REMICS, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 0.00% Floor, 4.50% Cap)	0.11% (d)(f)	10/25/2040	267,368
242,685	Federal National Mortgage Association REMICS, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 55.00%, 0.00% Floor, 55.00% Cap)	9.68% (f)	11/25/2040	349,024
178,693	Federal National Mortgage Association REMICS, Series 2010-126-SX (-3 x 1 Month LIBOR USD + 15.00%, 0.00% Floor, 15.00% Cap)	2.64% (f)	11/25/2040	144,003
1,127,506	Federal National Mortgage Association REMICS, Series 2010-128-HZ	4.00%	11/25/2040	1,072,240
785,753	Federal National Mortgage Association REMICS, Series 2010-132-Z	4.50%	11/25/2040	731,275
88,008	Federal National Mortgage Association REMICS, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 0.00% Floor, 15.00% Cap)	2.64% (f)	12/25/2040	76,774
4,683,481	Federal National Mortgage Association REMICS, Series 2010-142-AZ	4.00%	12/25/2040	4,408,409
2,023,936	Federal National Mortgage Association REMICS, Series 2010-148-SA (-1 x 1 Month LIBOR USD + 6.65%, 0.00% Floor, 6.65% Cap)	2.26% (d)(f)	01/25/2026	28,094
7,726,248	Federal National Mortgage Association REMICS, Series 2010-150-ZA	4.00%	01/25/2041	7,169,053
3,574,245	Federal National Mortgage Association REMICS, Series 2010-16-SA (-1 x 1 Month LIBOR USD + 5.45%, 0.00% Floor, 5.45% Cap)	1.06% (d)(f)	03/25/2040	206,761
1,378,930	Federal National Mortgage Association REMICS, Series 2010-21-DZ	5.00%	03/25/2040	1,373,600
579,189	Federal National Mortgage Association REMICS, Series 2010-21-KS (-1 x 1 Month LIBOR USD + 4.95%, 0.00% Floor, 4.95% Cap)	0.56% (d)(f)	03/25/2040	9,099
45,724	Federal National Mortgage Association REMICS, Series 2010-2-GS (-1 x 1 Month LIBOR USD + 6.45%, 0.00% Floor, 6.45% Cap)	2.06% (d)(f)	12/25/2049	268
965,225	Federal National Mortgage Association REMICS, Series 2010-2-MS (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.86% (d)(f)	02/25/2050	93,274
720,358	Federal National Mortgage Association REMICS, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 0.00% Floor, 5.00% Cap)	0.61% (d)(f)	04/25/2040	24,271
708,674	Federal National Mortgage Association REMICS, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 0.00% Floor, 4.93% Cap)	0.54% (d)(f)	04/25/2040	34,888
213,761	Federal National Mortgage Association REMICS, Series 2010-35-ES (-1 x 1 Month LIBOR USD + 6.45%, 0.00% Floor, 6.45% Cap)	2.06% (d)(f)	04/25/2040	8,382
117,024	Federal National Mortgage Association REMICS, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 0.00% Floor, 6.45% Cap)	2.06% (d)(f)	04/25/2040	2,829
556,954	Federal National Mortgage Association REMICS, Series 2010-46-MS (-1 x 1 Month LIBOR USD + 4.95%, 0.00% Floor, 4.95% Cap)	0.56% (d)(f)	05/25/2040	39,959

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,797,621	Federal National Mortgage Association REMICS, Series 2010-49-ZW	4.50%	05/25/2040	3,468,701
1,032,281	Federal National Mortgage Association REMICS, Series 2010-4-SK (-1 x 1 Month LIBOR USD + 6.23%, 0.00% Floor, 6.23% Cap)	1.84% (d)(f)	02/25/2040	61,983
305,783	Federal National Mortgage Association REMICS, Series 2010-58-ES (-3 x 1 Month LIBOR USD + 12.47%, 0.00% Floor, 12.47% Cap)	1.19% (f)	06/25/2040	255,944
2,825,990	Federal National Mortgage Association REMICS, Series 2010-59-MS (-1 x 1 Month LIBOR USD + 5.77%, 0.00% Floor, 5.77% Cap)	1.38% (d)(f)	06/25/2040	179,116
3,407,828	Federal National Mortgage Association REMICS, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 0.00% Floor, 5.00% Cap)	0.61% (d)(f)	01/25/2040	166,900
219,885	Federal National Mortgage Association REMICS, Series 2010-60-VZ	5.00%	10/25/2039	221,391
197,484	Federal National Mortgage Association REMICS, Series 2010-61-EL	4.50%	06/25/2040	193,036
3,214,319	Federal National Mortgage Association REMICS, Series 2010-64-EZ	5.00%	06/25/2040	3,200,468
7,482,194	Federal National Mortgage Association REMICS, Series 2010-64-FC (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	4.89%	06/25/2040	7,378,540
9,137,972	Federal National Mortgage Association REMICS, Series 2010-76-ZK	4.50%	07/25/2040	8,931,274
2,237,869	Federal National Mortgage Association REMICS, Series 2010-79-CZ	4.00%	07/25/2040	2,092,743
8,023,359	Federal National Mortgage Association REMICS, Series 2010-79-VZ	4.50%	07/25/2040	7,842,251
948,665	Federal National Mortgage Association REMICS, Series 2010-84-ZC	4.50%	08/25/2040	927,256
1,897,326	Federal National Mortgage Association REMICS, Series 2010-84-ZD	4.50%	08/25/2040	1,854,508
2,633,064	Federal National Mortgage Association REMICS, Series 2010-84-ZG	4.50%	08/25/2040	2,574,682
216,991	Federal National Mortgage Association REMICS, Series 2010-90-SA (-1 x 1 Month LIBOR USD + 5.85%, 0.00% Floor, 5.85% Cap)	1.46% (d)(f)	08/25/2040	12,558
754,536	Federal National Mortgage Association REMICS, Series 2010-94-Z	4.50%	08/25/2040	737,507
4,150,199	Federal National Mortgage Association REMICS, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 0.00% Floor, 25.00% Cap)	4.40% (f)	09/25/2040	4,346,350
437,476	Federal National Mortgage Association REMICS, Series 2010-9-DS (-1 x 1 Month LIBOR USD + 5.30%, 0.50% Floor, 5.30% Cap)	0.91% (d)(f)	02/25/2040	19,816
14,076,524	Federal National Mortgage Association REMICS, Series 2011-106-LZ	3.50%	10/25/2041	13,213,967
520,021	Federal National Mortgage Association REMICS, Series 2011-110-LS (-2 x 1 Month LIBOR USD + 10.10%, 0.00% Floor, 10.10% Cap)	1.86% (f)	11/25/2041	377,156
1,673,499	Federal National Mortgage Association REMICS, Series 2011-111-CZ	4.00%	11/25/2041	1,573,314
4,604,917	Federal National Mortgage Association REMICS, Series 2011-111-EZ	5.00%	11/25/2041	4,606,819
884,110	Federal National Mortgage Association REMICS, Series 2011-111-VZ	4.00%	11/25/2041	830,623
30,000,000	Federal National Mortgage Association REMICS, Series 2011-131-PB	4.50%	12/25/2041	29,314,782
9,711,617	Federal National Mortgage Association REMICS, Series 2011-16-AL	3.50%	03/25/2031	9,353,931

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
19,746,661	Federal National Mortgage Association REMICS, Series 2011-17-NY	3.50%	03/25/2031	19,015,758
390,877	Federal National Mortgage Association REMICS, Series 2011-17-SA (-1 x 1 Month LIBOR USD + 6.47%, 0.00% Floor, 6.47% Cap)	2.08% (d)(f)	03/25/2041	23,057
2,042,967	Federal National Mortgage Association REMICS, Series 2011-25-KY	3.00%	04/25/2026	1,984,121
1,727,022	Federal National Mortgage Association REMICS, Series 2011-27-BS (-2 x 1 Month LIBOR USD + 9.00%, 0.00% Floor, 9.00% Cap)	0.76% (f)	04/25/2041	1,374,728
20,782,483	Federal National Mortgage Association REMICS, Series 2011-29-AL	3.50%	04/25/2031	20,014,928
3,425,482	Federal National Mortgage Association REMICS, Series 2011-2-GZ	4.00%	02/25/2041	3,226,181
7,367,052	Federal National Mortgage Association REMICS, Series 2011-32-ZG	4.00%	04/25/2041	6,758,494
1,286,043	Federal National Mortgage Association REMICS, Series 2011-36-VZ	4.50%	05/25/2041	1,182,746
3,848,311	Federal National Mortgage Association REMICS, Series 2011-37-Z	4.50%	05/25/2041	3,796,192
5,385,534	Federal National Mortgage Association REMICS, Series 2011-38-BZ	4.00%	05/25/2041	5,147,893
1,664,763	Federal National Mortgage Association REMICS, Series 2011-39-CB	3.00%	05/25/2026	1,615,941
3,826,074	Federal National Mortgage Association REMICS, Series 2011-39-ZD	4.00%	02/25/2041	3,598,874
1,181,688	Federal National Mortgage Association REMICS, Series 2011-40-LZ	4.50%	05/25/2041	1,155,037
1,886,758	Federal National Mortgage Association REMICS, Series 2011-42-MZ	4.50%	05/25/2041	1,840,879
11,720,933	Federal National Mortgage Association REMICS, Series 2011-45-ZA	4.00%	05/25/2031	11,237,503
3,445,409	Federal National Mortgage Association REMICS, Series 2011-45-ZB	4.50%	05/25/2041	3,129,196
10,152,921	Federal National Mortgage Association REMICS, Series 2011-51-FJ (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	4.84%	06/25/2041	9,958,611
731,088	Federal National Mortgage Association REMICS, Series 2011-59-MA	4.50%	07/25/2041	707,795
3,027,392	Federal National Mortgage Association REMICS, Series 2011-60-EL	3.00%	07/25/2026	2,938,684
6,975,770	Federal National Mortgage Association REMICS, Series 2011-64-DB	4.00%	07/25/2041	6,727,694
4,488,296	Federal National Mortgage Association REMICS, Series 2011-77-Z	3.50%	08/25/2041	4,022,803
29,731,086	Federal National Mortgage Association REMICS, Series 2011-99-CZ	4.50%	10/25/2041	29,093,292
14,782,108	Federal National Mortgage Association REMICS, Series 2012-104-Z	3.50% (g)	09/25/2042	13,721,952
2,358,307	Federal National Mortgage Association REMICS, Series 2012-111-LB	3.50%	05/25/2041	2,192,922
14,515,342	Federal National Mortgage Association REMICS, Series 2012-111-MJ	4.00%	04/25/2042	13,538,925
17,445,586	Federal National Mortgage Association REMICS, Series 2012-122-DB	3.00%	11/25/2042	15,787,941
14,208,174	Federal National Mortgage Association REMICS, Series 2012-132-KH	1.75%	12/25/2032	12,743,026
14,503,416	Federal National Mortgage Association REMICS, Series 2012-144-PT	3.99% (b)	11/25/2049	14,058,518

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,726,742	Federal National Mortgage Association REMICS, Series 2012-14-BZ	4.00%	03/25/2042	4,481,595
27,913,351	Federal National Mortgage Association REMICS, Series 2012-15-PZ	4.00% (g)	03/25/2042	25,820,380
10,666,787	Federal National Mortgage Association REMICS, Series 2012-20-ZT	3.50%	03/25/2042	9,868,542
37,430,965	Federal National Mortgage Association REMICS, Series 2012-30-DZ	4.00%	04/25/2042	35,382,945
19,875,183	Federal National Mortgage Association REMICS, Series 2012-31-Z	4.00%	04/25/2042	18,829,397
8,343,892	Federal National Mortgage Association REMICS, Series 2012-70-FY (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	4.84%	07/25/2042	8,175,240
29,302,247	Federal National Mortgage Association REMICS, Series 2012-74-Z	4.00%	07/25/2042	28,025,911
293,584	Federal National Mortgage Association REMICS, Series 2012-80-EA	2.00%	04/25/2042	280,025
19,403,492	Federal National Mortgage Association REMICS, Series 2012-86-ZC	3.50%	08/25/2042	18,117,948
34,871,707	Federal National Mortgage Association REMICS, Series 2012-96-VZ	3.50%	09/25/2042	31,889,350
8,105,424	Federal National Mortgage Association REMICS, Series 2012-98-BG	4.50%	08/25/2040	7,922,302
15,254,505	Federal National Mortgage Association REMICS, Series 2012-99-QE	3.00%	09/25/2042	13,730,365
10,792,899	Federal National Mortgage Association REMICS, Series 2013-100-PJ	3.00%	03/25/2043	10,021,863
22,036,206	Federal National Mortgage Association REMICS, Series 2013-130-ZE	3.00%	01/25/2044	19,492,267
26,405,225	Federal National Mortgage Association REMICS, Series 2013-133-ZT	3.00% (g)	01/25/2039	23,478,987
6,724,376	Federal National Mortgage Association REMICS, Series 2013-41-ZH	3.00% (g)	05/25/2033	6,034,910
5,692,246	Federal National Mortgage Association REMICS, Series 2013-51-HS (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	0.13% (f)	04/25/2043	4,018,241
994,109	Federal National Mortgage Association REMICS, Series 2013-58-SC (-2 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	0.00% (f)	06/25/2043	517,757
1,738,453	Federal National Mortgage Association REMICS, Series 2013-81-ZQ	3.00% (g)	08/25/2043	1,199,307
6,936,135	Federal National Mortgage Association REMICS, Series 2013-82-SH (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.66% (d)(f)	12/25/2042	498,766
24,869,890	Federal National Mortgage Association REMICS, Series 2014-12-GZ	3.50%	03/25/2044	22,683,814
14,991,457	Federal National Mortgage Association REMICS, Series 2014-21-GZ	3.00%	04/25/2044	13,295,064
32,998,282	Federal National Mortgage Association REMICS, Series 2014-37-ZY	2.50% (g)	07/25/2044	27,746,873
23,729,312	Federal National Mortgage Association REMICS, Series 2014-39-ZA	3.00%	07/25/2044	21,062,230
106,791	Federal National Mortgage Association REMICS, Series 2014-46-NZ	3.00% (g)	06/25/2043	76,292
64,939,254	Federal National Mortgage Association REMICS, Series 2014-60-EZ	3.00% (g)	10/25/2044	55,859,636
45,839,707	Federal National Mortgage Association REMICS, Series 2014-61-ZV	3.00% (g)	10/25/2044	39,519,457
38,656,636	Federal National Mortgage Association REMICS, Series 2014-64-NZ	3.00% (g)	10/25/2044	33,425,747

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
13,611,708	Federal National Mortgage Association REMICS, Series 2014-67-DZ	3.00% (g)	10/25/2044	11,857,706
43,514,455	Federal National Mortgage Association REMICS, Series 2014-68-MZ	3.00% (g)	11/25/2044	37,459,501
24,564,366	Federal National Mortgage Association REMICS, Series 2014-77-VZ	3.00% (g)	11/25/2044	21,341,639
981,286	Federal National Mortgage Association REMICS, Series 2014-82-YA	3.00%	04/25/2041	972,177
31,547,095	Federal National Mortgage Association REMICS, Series 2014-84-KZ	3.00% (g)	12/25/2044	27,286,234
2,835,238	Federal National Mortgage Association REMICS, Series 2014-95-NA	3.00%	04/25/2041	2,817,921
6,580,707	Federal National Mortgage Association REMICS, Series 2015-11-A	3.00%	05/25/2034	6,305,923
7,742,654	Federal National Mortgage Association REMICS, Series 2015-21-G	3.00%	02/25/2042	7,592,899
5,520,228	Federal National Mortgage Association REMICS, Series 2015-42-CA	3.00%	03/25/2044	5,196,351
22,429,792	Federal National Mortgage Association REMICS, Series 2015-49-A	3.00%	03/25/2044	20,844,246
10,433,511	Federal National Mortgage Association REMICS, Series 2015-52-GZ	3.00% (g)	07/25/2045	8,928,350
6,175,487	Federal National Mortgage Association REMICS, Series 2015-88-AC	3.00%	04/25/2043	5,949,130
44,388,478	Federal National Mortgage Association REMICS, Series 2015-88-BA	3.00%	04/25/2044	41,810,995
15,262,517	Federal National Mortgage Association REMICS, Series 2015-8-AP	2.00%	03/25/2045	13,231,174
3,142,710	Federal National Mortgage Association REMICS, Series 2015-94-MA	3.00%	01/25/2046	2,813,667
13,991,173	Federal National Mortgage Association REMICS, Series 2016-2-JA	2.50%	02/25/2046	13,169,939
28,539,891	Federal National Mortgage Association REMICS, Series 2016-32-LA	3.00%	10/25/2044	26,670,052
19,601,385	Federal National Mortgage Association REMICS, Series 2016-72-PA	3.00%	07/25/2046	17,695,434
2,798,628	Federal National Mortgage Association REMICS, Series 2016-74-PA	3.00%	12/25/2044	2,727,984
2,564,245	Federal National Mortgage Association REMICS, Series 2016-79-EP	3.00%	01/25/2044	2,482,831
7,179,482	Federal National Mortgage Association REMICS, Series 2 016-81-PA	3.00%	02/25/2044	6,939,820
10,831,290	Federal National Mortgage Association REMICS, Series 2018-21-IO	3.00% (d)	04/25/2048	1,685,542
17,889,654	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (i)	04/25/2048	13,582,638
44,638,226	Federal National Mortgage Association REMICS, Series 2018-27-AO	0.00% (i)	05/25/2048	33,828,423
13,046,734	Federal National Mortgage Association REMICS, Series 2018-33-A	3.00%	05/25/2048	11,635,069
15,362,880	Federal National Mortgage Association REMICS, Series 2018-38-JB	3.00%	06/25/2048	13,917,661
32,967,541	Federal National Mortgage Association REMICS, Series 2018-7-CD	3.00%	02/25/2048	29,754,261
23,682,806	Federal National Mortgage Association REMICS, Series 2018-85-PO	0.00% (i)	12/25/2048	17,555,069
5,713,209	Federal National Mortgage Association REMICS, Series 2019-48-AZ	3.50%	09/25/2049	5,287,559
5,771,113	Federal National Mortgage Association REMICS, Series 2019-64-D	2.50%	11/25/2049	5,019,738

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17,038,732	Federal National Mortgage Association REMICS, Series 2019-69-DS (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (d)(f)	12/25/2049	1,778,535
46,167,248	Federal National Mortgage Association REMICS, Series 2019-78-ZB	3.00%	01/25/2050	40,654,079
14,650,771	Federal National Mortgage Association REMICS, Series 2020-13-HB	3.00%	03/25/2050	13,018,006
36,321,842	Federal National Mortgage Association REMICS, Series 2020-47-GL	2.00%	05/25/2046	31,191,966
11,263,085	Federal National Mortgage Association REMICS, Series 2020-51-AZ	2.00% (g)	07/25/2050	6,872,329
12,831,274	Federal National Mortgage Association REMICS, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.76% (d)(f)	08/25/2050	1,382,616
7,362,873	Federal National Mortgage Association REMICS, Series 2020-61-DC	1.50%	09/25/2060	5,804,333
75,108,412	Federal National Mortgage Association REMICS, Series 2020-62-JD	1.25%	09/25/2050	57,394,318
19,239,844	Federal National Mortgage Association REMICS, Series 2020-70-IK	3.50% (d)	10/25/2050	3,602,894
23,415,626	Federal National Mortgage Association REMICS, Series 2020-97-EI	2.00% (d)	01/25/2051	2,897,789
19,363,571	Federal National Mortgage Association REMICS, Series 2021-13-AK	2.00%	01/25/2049	16,570,939
10,193,274	Federal National Mortgage Association REMICS, Series 2021-1-PA	1.00%	11/25/2050	7,711,156
15,596,670	Federal National Mortgage Association REMICS, Series 2021-21-DK	2.00%	07/25/2043	13,311,653
15,721,343	Federal National Mortgage Association REMICS, Series 2021-29-BA	1.25%	05/25/2041	13,496,039
4,241,138	Federal National Mortgage Association REMICS, Series 2021-29-CG	1.25%	05/25/2041	3,642,099
45,625,015	Federal National Mortgage Association REMICS, Series 2021-3-KI	2.50% (d)	02/25/2051	6,517,365
32,174,998	Federal National Mortgage Association REMICS, Series 2021-58-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 0.00% Floor, 2.65% Cap)	0.00% (d)(f)	09/25/2051	451,000
6,399,926	Federal National Mortgage Association REMICS, Series 2021-61-KZ	2.50% (g)	09/25/2051	3,824,928
90,972,619	Federal National Mortgage Association REMICS, Series 2021-70-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 0.00% Floor, 3.75% Cap)	0.00% (d)(f)	10/25/2049	3,374,829
83,323,640	Federal National Mortgage Association REMICS, Series 2022-3-EZ	2.00% (g)	01/25/2052	46,460,778
56,603,263	Federal National Mortgage Association REMICS, Series 2022-3-NZ	2.00% (g)	02/25/2052	31,559,217
82,246,342	Federal National Mortgage Association REMICS, Series 2022-3-Z	2.00% (g)	02/25/2052	45,697,523
18,340,276	Federal National Mortgage Association REMICS, Series 2022-4-LG	3.00%	02/25/2052	16,613,438
16,419,227	Federal National Mortgage Association, Pool 387898	3.71%	08/01/2030	15,580,153
25,308,129	Federal National Mortgage Association, Pool AM8510	3.15%	05/01/2035	22,147,778
28,568,761	Federal National Mortgage Association, Pool AM8950	3.14%	06/01/2040	25,396,438
4,680,100	Federal National Mortgage Association, Pool AN5480	3.43%	06/01/2037	4,256,263
217,500,000	Federal National Mortgage Association, Pool AN6680	3.37%	11/01/2047	169,875,450
5,500,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	4,552,692
10,026,000	Federal National Mortgage Association, Pool AN7452	3.12%	11/01/2032	8,942,141
20,700,000	Federal National Mortgage Association, Pool AN8121	3.16%	01/01/2035	18,187,861
44,321,139	Federal National Mortgage Association, Pool BL0870	4.28%	12/01/2048	39,574,752

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
5,000,000	Federal National Mortgage Association, Pool BL2303	3.36%	05/01/2031	4,627,909
8,860,000	Federal National Mortgage Association, Pool BL4038	2.98%	09/01/2034	7,589,198
13,075,000	Federal National Mortgage Association, Pool BL4198	2.31%	10/01/2031	11,091,838
63,966,000	Federal National Mortgage Association, Pool BL4808	2.80%	11/01/2039	49,699,033
17,125,000	Federal National Mortgage Association, Pool BL5256	2.28%	02/01/2032	14,402,436
30,200,000	Federal National Mortgage Association, Pool BL5315	2.44%	01/01/2032	25,723,198
8,190,000	Federal National Mortgage Association, Pool BL5840	2.73%	02/01/2035	6,705,840
6,582,291	Federal National Mortgage Association, Pool BL6639	2.66%	05/01/2050	4,991,783
16,994,313	Federal National Mortgage Association, Pool BL6689	2.19%	05/01/2032	14,198,589
28,785,015	Federal National Mortgage Association, Pool BL6913	1.96%	05/01/2035	22,083,620
36,488,000	Federal National Mortgage Association, Pool BL7110	1.76%	07/01/2035	27,245,919
3,568,101	Federal National Mortgage Association, Pool BL7331	2.23%	07/01/2040	2,427,272
20,400,000	Federal National Mortgage Association, Pool BL7424	1.65%	08/01/2035	14,746,667
40,000,000	Federal National Mortgage Association, Pool BL8165	1.35%	09/01/2032	30,651,780
32,000,000	Federal National Mortgage Association, Pool BL8269	1.51%	09/01/2035	23,328,516
17,000,000	Federal National Mortgage Association, Pool BL8977	1.20%	11/01/2030	13,286,542
48,643,000	Federal National Mortgage Association, Pool BL9056	1.78%	11/01/2035	34,907,130
10,950,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	7,496,392
53,000,000	Federal National Mortgage Association, Pool BL9576	2.24%	12/01/2050	34,586,806
171,236,553	Federal National Mortgage Association, Pool BM6831	1.93% (b)	10/01/2033	135,371,757
177,355,958	Federal National Mortgage Association, Pool BM6857	1.83% (b)	12/01/2031	143,978,608
48,883,000	Federal National Mortgage Association, Pool BS2496	1.88%	09/01/2033	38,121,502
5,592,000	Federal National Mortgage Association, Pool BS2500	1.81%	06/01/2030	4,646,029
15,464,009	Federal National Mortgage Association, Pool BS2568	2.20%	09/01/2046	11,669,645
3,000,000	Federal National Mortgage Association, Pool BS2580	2.15%	08/01/2033	2,404,892
22,000,000	Federal National Mortgage Association, Pool BS2805	1.81%	09/01/2033	17,335,537
9,975,000	Federal National Mortgage Association, Pool BS2834	2.24%	08/01/2041	6,851,950
39,850,000	Federal National Mortgage Association, Pool BS3020	1.96%	09/01/2033	31,155,570
34,043,000	Federal National Mortgage Association, Pool BS3101	1.91%	09/01/2033	26,967,945
2,595,000	Federal National Mortgage Association, Pool BS3163	1.75%	08/01/2030	2,141,929
19,880,000	Federal National Mortgage Association, Pool BS3192	2.03%	09/01/2036	14,292,000
16,125,000	Federal National Mortgage Association, Pool BS3314	1.83%	10/01/2033	12,699,744
21,000,000	Federal National Mortgage Association, Pool BS3345	2.16%	10/01/2036	15,825,941
48,402,000	Federal National Mortgage Association, Pool BS3363	1.97%	12/01/2035	36,088,471
25,042,000	Federal National Mortgage Association, Pool BS3426	1.76%	11/01/2031	19,660,915
12,048,000	Federal National Mortgage Association, Pool BS3431	1.83%	11/01/2033	9,374,011
6,536,000	Federal National Mortgage Association, Pool BS3434	1.83%	11/01/2033	5,085,370
32,694,000	Federal National Mortgage Association, Pool BS3442	2.12%	10/01/2036	24,089,197
49,716,000	Federal National Mortgage Association, Pool BS3458	1.98%	10/01/2033	39,951,766
11,900,000	Federal National Mortgage Association, Pool BS3514	2.08%	10/01/2033	9,355,420
43,652,000	Federal National Mortgage Association, Pool BS3833	2.09%	12/01/2033	34,826,403
7,339,000	Federal National Mortgage Association, Pool BS3955	2.30%	12/01/2036	5,474,800
46,000,000	Federal National Mortgage Association, Pool BS3974	1.94%	01/01/2032	37,363,893
43,600,000	Federal National Mortgage Association, Pool BS4020	1.91%	12/01/2031	35,311,903
21,200,000	Federal National Mortgage Association, Pool BS4110	2.13%	01/01/2034	17,018,582
48,972,000	Federal National Mortgage Association, Pool BS4111	1.98%	01/01/2032	40,087,326

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
46,000,000	Federal National Mortgage Association, Pool BS4125	2.32%	12/01/2031	38,320,146
21,024,000	Federal National Mortgage Association, Pool BS4177	1.94%	12/01/2031	17,342,996
12,500,000	Federal National Mortgage Association, Pool BS4213	2.46%	12/01/2036	9,732,900
18,199,000	Federal National Mortgage Association, Pool BS4225	2.36%	01/01/2037	13,854,998
20,000,000	Federal National Mortgage Association, Pool BS4273	1.93%	12/01/2031	16,427,294
33,675,000	Federal National Mortgage Association, Pool BS4276	2.03%	01/01/2032	27,789,704
43,878,000	Federal National Mortgage Association, Pool BS4296	1.80%	01/01/2032	35,154,561
51,025,000	Federal National Mortgage Association, Pool BS4306	1.92%	01/01/2032	40,516,984
60,975,000	Federal National Mortgage Association, Pool BS4328	1.88%	02/01/2032	49,141,245
19,170,000	Federal National Mortgage Association, Pool BS4330	1.92%	01/01/2034	14,936,734
30,761,000	Federal National Mortgage Association, Pool BS4333	1.89%	01/01/2032	24,498,986
12,000,000	Federal National Mortgage Association, Pool BS4334	2.01%	01/01/2034	9,345,567
18,664,681	Federal National Mortgage Association, Pool BS4359	1.99%	01/01/2032	15,535,435
21,800,000	Federal National Mortgage Association, Pool BS4360	2.14%	01/01/2037	15,925,380
93,256,269	Federal National Mortgage Association, Pool BS4383	2.07%	01/01/2032	78,169,765
69,169,000	Federal National Mortgage Association, Pool BS4410	1.93%	01/01/2032	56,182,589
53,950,000	Federal National Mortgage Association, Pool BS4453	1.96%	01/01/2032	43,237,475
51,688,000	Federal National Mortgage Association, Pool BS4524	2.02%	01/01/2032	41,560,286
41,850,000	Federal National Mortgage Association, Pool BS4736	2.00%	02/01/2032	33,409,873
24,500,000	Federal National Mortgage Association, Pool BS4737	2.00%	02/01/2032	19,558,946
20,155,000	Federal National Mortgage Association, Pool BS4951	2.63%	04/01/2032	17,046,902
24,762,678	Federal National Mortgage Association, Pool BS6649	3.89%	10/01/2032	23,233,398
139,849,000	Federal National Mortgage Association, Pool BS6912	4.33%	12/01/2032	135,981,256
41,050,000	Federal National Mortgage Association, Pool BS7329	5.41%	12/01/2032	42,329,811
11,569,796	Federal National Mortgage Association, Pool BV8021	4.50%	08/01/2052	11,182,852
62,199,122	Federal National Mortgage Association, Pool CB4391	4.50%	08/01/2052	60,159,259
5,650,270	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	5,719,056
1,803,471	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	1,808,441
88,754,579	Federal National Mortgage Association, Series 2014-M11-1A	3.12% (b)	08/25/2024	86,008,858
206,702,649	Federal National Mortgage Association, Series 2019-M16-X	1.18% (b)(d)	07/25/2031	13,096,639
495,671,190	Federal National Mortgage Association, Series 2019-M18-X	0.71% (b)(d)	08/25/2029	15,256,561
215,636,745	Federal National Mortgage Association, Series 2019-M24-2XA	1.14% (b)(d)	03/25/2031	9,075,978
264,033,381	Federal National Mortgage Association, Series 2019-M24-XA	1.25% (b)(d)	03/25/2029	15,537,863
371,219,135	Federal National Mortgage Association, Series 2020-M10-X2	1.72% (b)(d)	12/25/2030	35,017,287
193,866,305	Federal National Mortgage Association, Series 2020-M10-X8	0.72% (b)(d)	12/25/2027	4,914,298
79,331,801	Federal National Mortgage Association, Series 2020-M13-X2	1.23% (b)(d)	09/25/2030	2,825,426
520,441,641	Federal National Mortgage Association, Series 2020-M15-X1	1.48% (b)(d)	09/25/2031	29,345,206
18,544,956	Federal National Mortgage Association, Series 2020-M17-X1	1.35% (b)(d)	01/25/2028	845,168
127,667,587	Federal National Mortgage Association, Series 2020-M27-X1	0.86% (b)(d)	03/25/2031	5,549,416
166,688,115	Federal National Mortgage Association, Series 2020-M54-X	1.53% (b)(d)	12/25/2033	13,751,403
53,302,278	Federal National Mortgage Association, Series 2020-M7-X2	1.24% (b)(d)	03/25/2031	3,698,149
11,278,928	Federal National Mortgage Association, Series 2021-M12-2A1	2.13% (b)	05/25/2033	9,820,619
934,687,242	Federal National Mortgage Association, Series 2021-M14-X	0.98% (b)(d)	10/25/2031	41,014,730
183,877,086	Federal National Mortgage Association, Series 2021-M3-X2	0.99% (b)(d)	08/25/2033	8,397,005
23,029,515	Federal National Mortgage Association, Series 2021-M5-A1	1.46% (b)	01/25/2033	20,340,525
714,381,965	Federal National Mortgage Association, Series 2022-M2-X	0.39% (b)(d)	01/25/2032	18,946,910

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
23,136,428	Federal National Mortgage Association, Series 2022-M4-A1X	2.46% (b)	05/25/2030	20,751,949
3,122,954	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 0.00% Floor, 5.45% Cap)	1.06% (d)(f)	11/25/2039	194,645
31,514,767	Federal National Mortgage Association, Series 412-A3	3.00%	08/25/2042	27,938,503
29,066,097	Government National Mortgage Association, Series 2021-12- IO	0.00%	06/20/2051	3,910,157
5,217,748	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 0.00% Floor, 7.10% Cap)	2.75% (d)(f)	08/20/2033	229,814
2,148,448	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	2,148,546
1,290,801	Government National Mortgage Association, Series 2004-49-Z	6.00%	06/20/2034	1,318,955
2,394,864	Government National Mortgage Association, Series 2004-83-CS (-1 x 1 Month LIBOR USD + 6.08%, 0.00% Floor, 6.08% Cap)	1.73% (d)(f)	10/20/2034	122,835
601,042	Government National Mortgage Association, Series 2005-21-Z	5.00%	03/20/2035	604,542
6,472,504	Government National Mortgage Association, Series 2005-39-ZB	5.00%	07/20/2034	6,502,692
456,392	Government National Mortgage Association, Series 2006-24-CX (-7 x 1 Month LIBOR USD + 39.97%, 0.00% Floor, 39.97% Cap)	8.05% (f)	05/20/2036	457,572
2,369,826	Government National Mortgage Association, Series 2007-26-SJ (-1 x 1 Month LIBOR USD + 4.69%, 0.00% Floor, 4.69% Cap)	0.34% (d)(f)	04/20/2037	24,728
2,442,000	Government National Mortgage Association, Series 2008-2-SM (-1 x 1 Month LIBOR USD + 6.50%, 0.00% Floor, 6.50% Cap)	2.17% (d)(f)	01/16/2038	178,998
4,206,611	Government National Mortgage Association, Series 2008-42-AI (-1 x 1 Month LIBOR USD + 7.69%, 0.00% Floor, 7.69% Cap)	3.36% (d)(f)	05/16/2038	532,505
1,515,939	Government National Mortgage Association, Series 2008-43-SH (-1 x 1 Month LIBOR USD + 6.34%, 0.00% Floor, 6.34% Cap)	1.98% (d)(f)	05/20/2038	40,215
1,744,566	Government National Mortgage Association, Series 2008-51-SC (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.90% (d)(f)	06/20/2038	100,974
1,387,371	Government National Mortgage Association, Series 2008-51-SE (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.92% (d)(f)	06/16/2038	86,546
496,683	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.70% (d)(f)	09/20/2038	12,962
883,707	Government National Mortgage Association, Series 2008-83-SD (-1 x 1 Month LIBOR USD + 6.56%, 0.00% Floor, 6.56% Cap)	2.23% (d)(f)	11/16/2036	35,984
3,481,066	Government National Mortgage Association, Series 2009-106-VZ	4.50%	11/20/2039	3,408,334
2,958,625	Government National Mortgage Association, Series 2009-10-NS (-1 x 1 Month LIBOR USD + 6.65%, 0.00% Floor, 6.65% Cap)	2.32% (d)(f)	02/16/2039	246,039
647,215	Government National Mortgage Association, Series 2009-24-SN (-1 x 1 Month LIBOR USD + 6.10%, 0.00% Floor, 6.10% Cap)	1.75% (d)(f)	09/20/2038	19,511
2,082,409	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	2,046,536
11,230,966	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	11,013,804
8,980	Government National Mortgage Association, Series 2009-41-ZQ	4.50% (g)	06/16/2039	8,770
1,449,247	Government National Mortgage Association, Series 2009-48-Z	5.00%	06/16/2039	1,439,800
136,277	Government National Mortgage Association, Series 2009-50-KP	4.50%	06/20/2039	134,695
892,787	Government National Mortgage Association, Series 2009-69-TS (-1 x 1 Month LIBOR USD + 6.20%, 0.00% Floor, 6.20% Cap)	1.87% (d)(f)	04/16/2039	32,921
1,599,663	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	1,570,128
661,377	Government National Mortgage Association, Series 2009-87-IG (-1 x 1 Month LIBOR USD + 6.74%, 0.00% Floor, 6.74% Cap)	2.39% (d)(f)	03/20/2037	10,616
8,335,985	Government National Mortgage Association, Series 2010-106-PS (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.70% (d)(f)	03/20/2040	234,733
3,123,204	Government National Mortgage Association, Series 2010-1-SA (-1 x 1 Month LIBOR USD + 5.75%, 0.00% Floor, 5.75% Cap)	1.42% (d)(f)	01/16/2040	189,634
2,814,652	Government National Mortgage Association, Series 2010-25-ZB	4.50% (g)	02/16/2040	2,770,033

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
23,241,438	Government National Mortgage Association, Series 2010-26-QS (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.90% (d)(f)	02/20/2040	2,384,764
2,010,241	Government National Mortgage Association, Series 2010-42-AY	5.00%	11/20/2039	2,012,967
1,919,342	Government National Mortgage Association, Series 2010-42-ES (-1 x 1 Month LIBOR USD + 5.68%, 0.00% Floor, 5.68% Cap)	1.33% (d)(f)	04/20/2040	136,778
587,359	Government National Mortgage Association, Series 2010-61-AS (-1 x 1 Month LIBOR USD + 6.55%, 0.00% Floor, 6.55% Cap)	2.20% (d)(f)	09/20/2039	30,512
6,039,457	Government National Mortgage Association, Series 2010-62-SB (-1 x 1 Month LIBOR USD + 5.75%, 0.00% Floor, 5.75% Cap)	1.40% (d)(f)	05/20/2040	437,216
6,873,626	Government National Mortgage Association, Series 2010-62-ZG	5.50%	05/16/2040	6,989,936
2,969,492	Government National Mortgage Association, Series 2011-18-SN (-2 x 1 Month LIBOR USD + 9.50%, 0.00% Floor, 9.50% Cap)	0.79% (f)	12/20/2040	2,346,823
2,973,250	Government National Mortgage Association, Series 2011-18-YS (-2 x 1 Month LIBOR USD + 9.50%, 0.00% Floor, 9.50% Cap)	0.79% (f)	12/20/2040	2,322,930
828,873	Government National Mortgage Association, Series 2011-69-OC	0.00% (i)	05/20/2041	684,756
8,443,906	Government National Mortgage Association, Series 2011-69-SB (-1 x 1 Month LIBOR USD + 5.35%, 0.00% Floor, 5.35% Cap)	1.00% (d)(f)	05/20/2041	548,423
8,361,911	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	8,189,692
3,254,926	Government National Mortgage Association, Series 2011-72-AS (-1 x 1 Month LIBOR USD + 5.38%, 0.00% Floor, 5.38% Cap)	1.03% (d)(f)	05/20/2041	217,289
2,614,076	Government National Mortgage Association, Series 2011-72-SK (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.80% (d)(f)	05/20/2041	174,561
8,455,556	Government National Mortgage Association, Series 2013-116-LS (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.80% (d)(f)	08/20/2043	800,014
12,338,314	Government National Mortgage Association, Series 2013-136-CS (-1 x 1 Month LIBOR USD + 6.20%, 0.00% Floor, 6.20% Cap)	1.87% (d)(f)	09/16/2043	939,444
19,935,130	Government National Mortgage Association, Series 2013-182-WZ	2.50%	12/20/2043	18,055,845
61,451,072	Government National Mortgage Association, Series 2013-182-ZW	2.50%	12/20/2043	55,919,351
4,610,799	Government National Mortgage Association, Series 2013-186-SG (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.92% (d)(f)	02/16/2043	233,101
5,780,160	Government National Mortgage Association, Series 2013-26-MS (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.90% (d)(f)	02/20/2043	600,465
4,194,128	Government National Mortgage Association, Series 2013-34-PL	3.00%	03/20/2042	4,066,107
10,021,038	Government National Mortgage Association, Series 2014-163-PS (-1 x 1 Month LIBOR USD + 5.60%, 0.00% Floor, 5.60% Cap)	1.25% (d)(f)	11/20/2044	734,302
10,926,231	Government National Mortgage Association, Series 2014-167-SA (-1 x 1 Month LIBOR USD + 5.60%, 0.00% Floor, 5.60% Cap)	1.25% (d)(f)	11/20/2044	825,618
18,408,856	Government National Mortgage Association, Series 2014-21-SE (-1 x 1 Month LIBOR USD + 5.55%, 0.00% Floor, 5.55% Cap)	1.20% (d)(f)	02/20/2044	1,288,762
11,295,129	Government National Mortgage Association, Series 2014-39-SK (-1 x 1 Month LIBOR USD + 6.20%, 0.00% Floor, 6.20% Cap)	1.85% (d)(f)	03/20/2044	1,058,645
12,239,673	Government National Mortgage Association, Series 2014-59-DS (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.92% (d)(f)	04/16/2044	961,857
11,539,840	Government National Mortgage Association, Series 2016-108-SM (-1 x 1 Month LIBOR USD + 6.10%, 0.00% Floor, 6.10% Cap)	1.75% (d)(f)	08/20/2046	1,259,409
23,271,754	Government National Mortgage Association, Series 2019-122-IO	1.00% (b)(d)	07/16/2061	1,528,130
21,941,083	Government National Mortgage Association, Series 2020-104-AI	3.00% (d)	07/20/2050	3,156,152
6,057,345	Government National Mortgage Association, Series 2020-104-EI	3.00% (d)	07/20/2050	907,332
11,798,709	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 0.00% Floor, 6.20% Cap)	2.37% (d)(f)	08/20/2050	1,517,384

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
163,836,392	Government National Mortgage Association, Series 2020-140-ES (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	09/20/2050	20,349,660
42,263,254	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 0.00% Floor, 6.35% Cap)	2.00% (d)(f)	09/20/2050	5,434,864
54,815,778	Government National Mortgage Association, Series 2020-146-CI	2.50% (d)	10/20/2050	6,731,175
36,006,191	Government National Mortgage Association, Series 2020-146-EI	2.50% (d)	10/20/2050	4,580,693
28,594,095	Government National Mortgage Association, Series 2020-146-KI	2.50% (d)	10/20/2050	3,657,208
39,697,242	Government National Mortgage Association, Series 2020-148-JL	1.00%	10/20/2050	30,248,056
21,568,900	Government National Mortgage Association, Series 2020-151-MI	2.50% (d)	10/20/2050	2,879,407
67,040,891	Government National Mortgage Association, Series 2020-152-IO	0.59% (b)(d)	12/16/2062	3,504,737
49,449,647	Government National Mortgage Association, Series 2020-160-IA	2.50% (d)	10/20/2050	6,874,856
12,215,754	Government National Mortgage Association, Series 2020-160-IM	2.50% (d)	10/20/2050	1,509,018
39,037,516	Government National Mortgage Association, Series 2020-162-QS (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	10/20/2050	4,516,664
56,770,293	Government National Mortgage Association, Series 2020-166-SM (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	11/20/2050	6,137,681
18,051,855	Government National Mortgage Association, Series 2020-167-BI	2.50% (d)	11/20/2050	2,364,269
36,452,840	Government National Mortgage Association, Series 2020-167-IA	2.50% (d)	11/20/2050	4,802,275
86,435,474	Government National Mortgage Association, Series 2020-167-JI	2.50% (d)	11/20/2050	11,181,319
16,479,865	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	11/20/2050	1,815,315
30,266,444	Government National Mortgage Association, Series 2020-167-YK	1.20%	11/20/2050	23,315,643
93,795,800	Government National Mortgage Association, Series 2020-173-MI	2.50% (d)	11/20/2050	12,356,143
41,849,806	Government National Mortgage Association, Series 2020-175-SC (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	11/20/2050	5,407,100
30,859,354	Government National Mortgage Association, Series 2020-181-AI	2.50% (d)	12/20/2050	4,071,716
34,040,195	Government National Mortgage Association, Series 2020-181-SA (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	12/20/2050	3,667,314
30,557,669	Government National Mortgage Association, Series 2020-181-YM	1.17%	12/20/2050	23,489,350
56,768,833	Government National Mortgage Association, Series 2020-185-KI	2.50% (d)	12/20/2050	7,353,897
52,503,889	Government National Mortgage Association, Series 2020-187-AI	2.50% (d)	12/20/2050	6,850,413
6,110,629	Government National Mortgage Association, Series 2020-188-DI	2.50% (d)	12/20/2050	931,213
30,398,958	Government National Mortgage Association, Series 2020-188-GI	2.00% (d)	12/20/2050	3,384,356
45,195,010	Government National Mortgage Association, Series 2020-188-IQ	3.00% (d)	10/20/2050	6,954,545
99,738,673	Government National Mortgage Association, Series 2020-188-KI	2.50% (d)	12/20/2050	14,405,745
40,806,947	Government National Mortgage Association, Series 2020-188-NS (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	12/20/2050	4,408,068
40,931,522	Government National Mortgage Association, Series 2020-195-IX	1.14% (b)(d)	12/16/2062	3,120,361
19,565,551	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.80% (d)(f)	07/20/2050	2,236,207
122,853,980	Government National Mortgage Association, Series 2021-100-IO	0.98% (b)(d)	06/16/2063	8,882,416
70,690,873	Government National Mortgage Association, Series 2021-107-QI	2.50% (d)	06/20/2051	9,875,571
68,766,720	Government National Mortgage Association, Series 2021-10-IO	0.98% (b)(d)	05/16/2063	5,075,225
133,372,377	Government National Mortgage Association, Series 2021-110-IO	0.87% (b)(d)	11/16/2063	9,304,070
27,912,851	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 0.00% Floor, 2.60% Cap)	0.00% (d)(f)	06/20/2051	213,210
51,466,834	Government National Mortgage Association, Series 2021-116-XI	3.50% (d)	03/20/2051	8,460,067
24,427,342	Government National Mortgage Association, Series 2021-117-IJ	3.50% (d)	06/20/2051	2,655,765

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
19,106,035	Government National Mortgage Association, Series 2021-117-SH (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	07/20/2051	1,808,188
128,753,151	Government National Mortgage Association, Series 2021-122-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 0.00% Floor, 2.60% Cap)	0.00% (d)(f)	07/20/2051	886,620
248,932,290	Government National Mortgage Association, Series 2021-12-IO	0.97% (b)(d)	03/16/2063	17,290,712
68,494,477	Government National Mortgage Association, Series 2021-135-GI	3.00% (d)	08/20/2051	10,136,100
88,702,143	Government National Mortgage Association, Series 2021-135-SK (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	08/20/2051	9,118,864
70,815,466	Government National Mortgage Association, Series 2021-136-EI	3.00% (d)	08/20/2051	10,510,431
43,701,926	Government National Mortgage Association, Series 2021-138-IL	3.00% (d)	08/20/2051	6,302,381
69,222,917	Government National Mortgage Association, Series 2021-138-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 0.00% Floor, 3.75% Cap)	0.00% (d)(f)	08/20/2051	1,313,526
17,269,600	Government National Mortgage Association, Series 2021-139-BI	3.50% (d)	08/20/2051	1,940,129
34,893,841	Government National Mortgage Association, Series 2021-142-IO	3.00% (d)	08/20/2051	5,342,896
114,756,194	Government National Mortgage Association, Series 2021-143-IO	0.97% (b)(d)	10/16/2063	8,076,633
87,375,666	Government National Mortgage Association, Series 2021-144-IO	0.82% (b)(d)	04/16/2063	5,718,056
69,951,561	Government National Mortgage Association, Series 2021-151-IO	0.92% (b)(d)	04/16/2063	4,957,313
32,396,039	Government National Mortgage Association, Series 2021-155-IE	3.00% (d)	09/20/2051	5,209,089
91,632,223	Government National Mortgage Association, Series 2021-155-KI	4.00% (d)	09/20/2051	15,095,547
42,809,480	Government National Mortgage Association, Series 2021-155-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.20%, 0.00% Floor, 3.20% Cap)	0.00% (d)(f)	09/20/2051	658,688
44,089,975	Government National Mortgage Association, Series 2021-155-SG (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	09/20/2051	5,859,218
52,196,969	Government National Mortgage Association, Series 2021-158-IO	3.00% (d)	09/20/2051	8,089,392
70,044,912	Government National Mortgage Association, Series 2021-158-IV	2.50% (d)	09/20/2051	11,005,541
27,972,088	Government National Mortgage Association, Series 2021-160-IA	3.00% (d)	09/20/2051	4,229,766
87,236,197	Government National Mortgage Association, Series 2021-160-SQ (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 0.00% Floor, 3.00% Cap)	0.00% (d)(f)	09/20/2051	1,349,841
40,061,958	Government National Mortgage Association, Series 2021-160-WI	2.50% (d)	09/20/2051	5,047,086
47,570,330	Government National Mortgage Association, Series 2021-160-XI	3.00% (d)	09/20/2051	7,133,885
91,535,791	Government National Mortgage Association, Series 2021-161-UI	3.00% (d)	09/20/2051	13,795,487
30,491,851	Government National Mortgage Association, Series 2021-162-DI	3.00% (d)	09/20/2051	4,706,628
15,548,985	Government National Mortgage Association, Series 2021-170-IO	0.99% (b)(d)	05/16/2063	1,156,534
16,635,219	Government National Mortgage Association, Series 2021-175-IN	2.50% (d)	07/20/2051	2,243,223
58,278,867	Government National Mortgage Association, Series 2021-175-IU	2.50% (d)	09/20/2051	7,696,150
50,696,990	Government National Mortgage Association, Series 2021-176-TI	4.00% (d)	10/20/2051	8,082,155
133,590,785	Government National Mortgage Association, Series 2021-177-IA	2.50% (d)	10/20/2051	18,044,949
60,264,714	Government National Mortgage Association, Series 2021-180-IO	0.90% (b)(d)	11/16/2063	4,393,430
71,019,416	Government National Mortgage Association, Series 2021-184-IO	0.89% (b)(d)	12/16/2061	4,803,959
30,262,856	Government National Mortgage Association, Series 2021-188-IA	3.00% (d)	10/20/2051	4,403,067
52,320,919	Government National Mortgage Association, Series 2021-188-IN	2.50% (d)	10/20/2051	7,641,413
37,862,095	Government National Mortgage Association, Series 2021-188-IT	2.50% (d)	10/20/2051	5,154,966
25,892,955	Government National Mortgage Association, Series 2021-191-BI	2.50% (d)	10/20/2051	3,625,871
51,909,846	Government National Mortgage Association, Series 2021-191-CI	2.50% (d)	10/20/2051	7,653,136
32,105,083	Government National Mortgage Association, Series 2021-192-AI	3.00% (d)	10/20/2051	4,979,078

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
138,129,788	Government National Mortgage Association, Series 2021-193-SW (-1 x Secured Overnight Financing Rate 30 Day Average + 2.55%, 0.00% Floor, 2.55% Cap)	0.00% (d)(f)	11/20/2051	1,030,711
79,016,753	Government National Mortgage Association, Series 2021-196-IO	2.50% (d)	11/20/2051	11,484,413
90,334,419	Government National Mortgage Association, Series 2021-1-EI	2.00% (d)	01/20/2051	8,686,612
89,636,095	Government National Mortgage Association, Series 2021-200-IO	0.88% (b)(d)	11/16/2063	6,428,288
28,126,334	Government National Mortgage Association, Series 2021-205-DI	2.50% (d)	11/20/2051	3,686,426
188,564,807	Government National Mortgage Association, Series 2021-208-IO	0.75% (b)(d)	06/16/2064	11,158,058
34,460,634	Government National Mortgage Association, Series 2021-20-IO	1.14% (b)(d)	08/16/2062	2,633,847
186,831,798	Government National Mortgage Association, Series 2021-210-IO	0.98% (b)(d)	05/16/2062	13,684,439
53,498,738	Government National Mortgage Association, Series 2021-211-IO	0.97% (b)(d)	01/16/2063	3,893,553
37,692,300	Government National Mortgage Association, Series 2021-213-IH	3.00% (d)	12/20/2051	5,580,895
10,274,574	Government National Mortgage Association, Series 2021-226-TI	2.50% (d)	12/20/2051	1,525,109
273,869,308	Government National Mortgage Association, Series 2021-22-IO	0.98% (b)(d)	05/16/2063	19,098,550
84,354,802	Government National Mortgage Association, Series 2021-24-XI	2.00% (d)	02/20/2051	9,087,602
35,232,550	Government National Mortgage Association, Series 2021-24-YD	1.20%	02/20/2051	27,159,007
12,634,865	Government National Mortgage Association, Series 2021-25-EI	2.50% (d)	02/20/2051	1,608,139
63,696,319	Government National Mortgage Association, Series 2021-2-IO	0.87% (b)(d)	06/16/2063	4,115,489
23,712,709	Government National Mortgage Association, Series 2021-30-IB	2.50% (d)	02/20/2051	3,670,915
28,296,702	Government National Mortgage Association, Series 2021-30-WI	2.50% (d)	02/20/2051	4,107,739
28,549,879	Government National Mortgage Association, Series 2021-35-IO	0.99% (b)(d)	12/16/2062	2,096,597
34,074,904	Government National Mortgage Association, Series 2021-40-IO	0.82% (b)(d)	02/16/2063	2,218,648
609,405,629	Government National Mortgage Association, Series 2021-45-IO	0.81% (b)(d)	04/16/2063	38,120,882
52,527,040	Government National Mortgage Association, Series 2021-49-QI	2.50% (d)	03/20/2049	5,422,755
24,798,433	Government National Mortgage Association, Series 2021-52-IO	0.72% (b)(d)	04/16/2063	1,371,539
210,989,529	Government National Mortgage Association, Series 2021-60-IO	0.83% (b)(d)	05/16/2063	13,340,720
241,850,419	Government National Mortgage Association, Series 2021-65-IO	0.88% (b)(d)	08/16/2063	16,440,725
183,816,448	Government National Mortgage Association, Series 2021-70-IO	0.71% (b)(d)	04/16/2063	10,783,004
166,966,301	Government National Mortgage Association, Series 2021-71-IO	0.87% (b)(d)	10/16/2062	10,998,337
163,381,302	Government National Mortgage Association, Series 2021-72-IO	0.57% (b)(d)	01/16/2061	8,326,777
110,404,061	Government National Mortgage Association, Series 2021-77-SJ (-1 x 1 Month LIBOR USD + 3.75%, 0.00% Floor, 3.75% Cap)	0.00% (d)(f)	05/20/2051	3,654,165
12,822,618	Government National Mortgage Association, Series 2021-78-IC	4.00% (d)	05/20/2051	1,971,908
100,938,738	Government National Mortgage Association, Series 2021-7-KI	2.50% (d)	01/20/2051	12,887,182
58,930,609	Government National Mortgage Association, Series 2021-7-MI	2.50% (d)	01/20/2051	9,006,884
60,456,934	Government National Mortgage Association, Series 2021-80-IO	0.90% (b)(d)	12/16/2062	4,379,198
319,513,108	Government National Mortgage Association, Series 2021-85-IO	0.68% (b)(d)	03/16/2063	18,341,171
53,842,509	Government National Mortgage Association, Series 2021-87-ET	2.00%	05/20/2051	45,060,936
49,913,889	Government National Mortgage Association, Series 2021-96-TS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 0.00% Floor, 3.25% Cap)	0.00% (d)(f)	06/20/2051	926,891
37,807,185	Government National Mortgage Association, Series 2021-97-SH (-1 x 1 Month LIBOR USD + 3.75%, 0.00% Floor, 3.75% Cap)	0.00% (d)(f)	06/20/2051	1,259,255
121,207,661	Government National Mortgage Association, Series 2021-98-IG	3.00% (d)	06/20/2051	18,329,265
27,929,433	Government National Mortgage Association, Series 2021-98-MI	2.50% (d)	06/20/2051	3,653,418
30,532,036	Government National Mortgage Association, Series 2021-98-SB (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	06/20/2051	3,190,787

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
78,297,412	Government National Mortgage Association, Series 2021-98-ST (-1 x Secured Overnight Financing Rate 30 Day Average + 2.73%, 0.00% Floor, 2.73% Cap)	0.00% (d)(f)	03/20/2051	887,932
9,957,175	Government National Mortgage Association, Series 2021-98-SW (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (d)(f)	06/20/2051	916,252
42,427,681	Government National Mortgage Association, Series 2021-99-IO	0.59% (b)(d)	05/16/2061	2,208,484
65,592,484	Government National Mortgage Association, Series 2021-9-AI	2.00% (d)	01/20/2051	6,872,708
86,478,394	Government National Mortgage Association, Series 2021-9-MI	2.50% (d)	01/20/2051	11,325,401
117,228,956	Government National Mortgage Association, Series 2022-14-IO	0.66% (b)(d)	12/01/2061	6,562,840
62,808,811	Government National Mortgage Association, Series 2022-167-IO	0.82% (b)(d)	08/16/2065	4,408,167
94,475,181	Government National Mortgage Association, Series 2022-188-IO	2.50% (d)	02/20/2051	12,420,699
75,951,645	Government National Mortgage Association, Series 2022-21-IO	0.78% (b)(d)	10/16/2063	4,974,848
148,068,405	Government National Mortgage Association, Series 2022-27-IO	0.74% (b)(d)	03/16/2064	9,145,060
95,244,282	Government National Mortgage Association, Series 2022-35-IO	0.55% (b)(d)	10/16/2063	5,310,231
424,142,617	Government National Mortgage Association, Series 2022-39-IO	0.62% (b)(d)	01/16/2064	25,521,213
125,128,777	Government National Mortgage Association, Series 2022-42-IO	0.67% (b)(d)	12/16/2063	7,385,789
67,822,193	Government National Mortgage Association, Series 2022-49-IO	0.76% (b)(d)	03/16/2064	4,222,793
128,117,527	Government National Mortgage Association, Series 2022-54-IO	0.59% (b)(d)	10/16/2063	6,919,628
80,260,936	Government National Mortgage Association, Series 2022-62-IO	0.62% (b)(d)	06/16/2064	4,599,538
212,564,334	Government National Mortgage Association, Series 2022-71-IO	0.55% (b)(d)	06/16/2064	10,525,739
99,208,784	Government National Mortgage Association, Series 2022-73-IO	0.56% (b)(d)	07/16/2064	5,611,338
54,340,737	Government National Mortgage Association, Series 2022-83-IO	2.50% (d)	11/20/2051	7,304,553
128,668,165	Government National Mortgage Association, Series 2022-86-IO	0.53% (b)(d)	10/16/2063	6,569,925
93,922,691	Government National Mortgage Association, Series 2022-8-IO	0.85% (b)(d)	09/16/2063	6,625,814
65,502,049	Government National Mortgage Association, Series 2022-9-EI	3.00% (d)	01/20/2052	8,642,838
29,376,839	Government National Mortgage Association Pass-Thru, Pool 785310	2.50%	02/20/2051	25,200,785
45,418,342	Government National Mortgage Association Pass-Thru, Pool 785346	2.00%	03/20/2051	37,044,821
13,406,358	Government National Mortgage Association Pass-Thru, Pool 785350	2.00%	01/20/2051	10,950,817
27,449,430	Government National Mortgage Association Pass-Thru, Pool 785374	2.50%	03/20/2051	23,560,655
94,815,927	Government National Mortgage Association Pass-Thru, Pool 785401	2.50%	10/20/2050	79,887,317
135,362,555	Government National Mortgage Association Pass-Thru, Pool 785412	2.50%	03/20/2051	114,776,822
30,971,521	Government National Mortgage Association Pass-Thru, Pool 785595	2.50%	03/20/2051	26,414,853
57,937,607	Government National Mortgage Association Pass-Thru, Pool 785609	2.50%	08/20/2051	49,357,078
14,811,305	Government National Mortgage Association Pass-Thru, Pool 785638	2.50%	08/20/2051	12,634,209
33,683,355	Government National Mortgage Association Pass-Thru, Pool 785639	2.50%	08/20/2051	28,641,376
13,976,449	Government National Mortgage Association Pass-Thru, Pool 785680	2.50%	10/20/2051	11,884,222
10,752,828	Government National Mortgage Association Pass-Thru, Pool CB2017	2.50%	03/20/2051	9,146,298
10,231,545	Government National Mortgage Association Pass-Thru, Pool CB4182	2.50%	03/20/2051	8,702,351

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,914,654	Government National Mortgage Association Pass-Thru, Pool CB5487	2.50%	03/20/2051	2,442,279
9,124,833	Government National Mortgage Association Pass-Thru, Pool CB9135	2.50%	04/20/2051	7,827,910
615,733	Government National Mortgage Association Pass-Thru, Pool MA2511	3.50%	01/20/2045	562,024
11,653,140	Government National Mortgage Association Pass-Thru, Pool MA7255	2.50%	03/20/2051	10,156,878
10,000,000	Seasoned Credit Risk Transfer Trust, Series 2020-2-MB	2.00%	11/25/2059	7,044,617
17,622,716	Seasoned Credit Risk Transfer Trust, Series 2020-2-MT	2.00%	11/25/2059	14,531,249
35,000,000	Seasoned Credit Risk Transfer Trust, Series 2022-2-MB	3.00%	04/25/2062	25,526,449
Total US Government and Agency Mortgage Backed Obligations (Cost $16,644,135,052)				14,458,512,397
US Government and Agency Obligations - 8.2%				
54,900,000	Tennessee Valley Authority	4.25%	09/15/2065	46,740,754
530,000,000	United States Treasury Notes	4.13%	11/15/2032	540,972,653
1,340,000,000	United States Treasury Notes	2.38%	05/15/2051	961,842,580
1,340,000,000	United States Treasury Notes	3.00%	08/15/2052	1,104,453,125
Total US Government and Agency Obligations (Cost $3,243,611,045)				2,654,009,112
Short Term Investments - 0.4%				
38,868,900	First American Government Obligations Fund - Class U	4.10% (j)		38,868,900
38,868,534	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (j)		38,868,534
38,868,534	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (j)		38,868,534
Total Short Term Investments (Cost $116,605,968)				116,605,968
Total Investments - 99.5% (Cost $38,255,506,603)				32,201,169,447
Other Assets in Excess of Liabilities - 0.5%				161,681,054
NET ASSETS - 100.0%				**$ 32,362,850,501**

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

(b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.

(c) Value determined using significant unobservable inputs.

(d) Interest only security

(e) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.

(f) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.

(g) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.

(h) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.

(i) Principal only security

(j) Seven-day yield as of period end

(k) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	44.7%
Non-Agency Residential Collateralized Mortgage Obligations	28.3%
Non-Agency Commercial Mortgage Backed Obligations	9.2%
US Government and Agency Obligations	8.2%
Asset Backed Obligations	4.9%
Collateralized Loan Obligations	3.8%
Short Term Investments	0.4%
Other Assets and Liabilities	0.5%
	100.0%

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount[1]	Value/ Unrealized Appreciation (Depreciation)
10-Year US Treasury Ultra Note Future	Long	10,150	03/22/2023	1,200,554,688	$(11,199,109)
US Treasury Ultra Long Bond Future	Long	9,000	03/22/2023	1,208,812,500	(17,067,112)
					$(28,266,221)

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

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 4.1%				
3,310,811	AASET Ltd., Series 2021-2A-B	3.54% (a)	01/15/2047	2,375,673
5,110,205	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	4,660,768
5,000,000	CANON, Series 2021-0001	3.50% (c)	11/05/2023	4,975,000
20,975,509	Carbon Level Mitigation Trust, Series 2021-5-CERT	0.61% (a)	10/13/2051	16,257,152
2,895,796	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	2,603,851
4,858,129	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)	04/15/2039	4,106,795
9,285,606	Castlelake Aircraft Structured Trust, Series 2021-1A-A	3.47% (a)	01/15/2046	7,801,599
3,000,000	Diamond Infrastructure Funding LLC, Series 2021-1A-C	3.48% (a)	04/15/2049	2,335,515
7,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	6,547,458
8,500,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	7,756,097
1,502,678	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	1,429,843
12,590,624	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	9,714,573
14,379,363	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	12,090,478
14,000,000	LendingPoint Asset Securitization Trust, Series 2021-A-C	2.75% (a)	12/15/2028	13,339,264
11,613,988	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (a)	10/15/2039	9,418,967
1,074,399	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	992,954
1,548,185	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	1,331,747
7,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	7,092,119
5,047,202	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	4,826,550
5,000,000	NP SPE LLC, Series 2019-1A-A2	3.24% (a)	09/20/2049	4,433,237
11,813,214	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	11,008,289
3,877,031	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	3,082,980
19,400,000	Primrose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	17,754,252
3,359,838	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	2,549,139
4,987,500	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	4,235,636
970,000	SERVPRO Master Issuer LLC, Series 2019-1A-A2	3.88% (a)	10/25/2049	863,267
1,183,719	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	898,031
8,656,033	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	8,179,389
75,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (a)(c)(g)	08/15/2030	1,821,039
7,069,043	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	6,951,082
5,000,000	SoFi Professional Loan Program LLC, Series 2017-B-BFX	3.70% (a)(b)	05/25/2040	4,765,441
2,000,000	SoFi Professional Loan Program LLC, Series 2017-C-C	4.21% (a)	07/25/2040	1,722,351
1,962,750	START Ireland, Series 2019-1-A	4.09% (a)	03/15/2044	1,688,471
2,685,287	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	2,297,440
4,270,630	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	3,782,868
5,049,427	Sunnova Helios Sol Issuer LLC, Series 2020-1A-A	3.35% (a)	02/01/2055	4,207,776
4,577,263	Sunrun Atlas Issuer LLC, Series 2019-2-A	3.61% (a)	02/01/2055	4,037,386
3,781,010	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (a)	07/15/2027	3,675,188
1,899,726	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	15.57% (a)(b)	07/15/2027	1,820,199
7,664,100	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	11.57% (a)(b)	08/15/2027	7,291,303
3,347,743	Upstart Pass-Through Trust, Series 2021-ST2-A	2.50% (a)	04/20/2027	3,131,546

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
681,687	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	659,636
17,250,000	Upstart Securitization Trust, Series 2021-2-C	3.61% (a)	06/20/2031	15,195,006
889,422	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	871,183
6,000,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	5,168,990
12,450,000	Upstart Securitization Trust, Series 2021-4-B	1.84% (a)	09/20/2031	11,195,254
15,550,000	Upstart Securitization Trust, Series 2021-4-C	3.19% (a)	09/20/2031	12,525,321
4,500,000	US Auto Funding LLC, Series 2021-1A-C	2.20% (a)	05/15/2026	4,274,469
8,000,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	6,589,406
11,072,165	Vivint Solar Financing LLC, Series 2020-1A-A	2.21% (a)	07/31/2051	8,504,491
10,941,715	WAVE LLC, Series 2019-1-A	3.60% (a)	09/15/2044	8,290,373
Total Asset Backed Obligations (Cost $333,353,059)				293,126,842
Bank Loans - 3.9%				
1,315,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	8.99%	04/20/2028	1,311,509
2,510,988	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	7.82%	02/27/2025	2,465,212
762,300	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	8.63%	02/16/2027	739,747
677,083	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.73%	02/16/2028	666,927
1,853,692	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	7.97%	07/31/2028	1,750,581
845,750	Air Canada, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	8.13%	08/11/2028	838,481
683,762	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.17%	04/22/2024	387,266
489,489	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	7.41%	10/08/2027	480,556
1,719,139	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	05/09/2025	1,699,180
864,063	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.85%	11/05/2027	845,701
1,684,221	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	7.82%	05/12/2028	1,603,387
1,528,178	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	6.87%	06/13/2024	1,355,616
450,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	10.62%	06/16/2025	337,822
983,438	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	08/17/2028	973,914
264,431	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.27%	04/22/2026	144,583
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
906,661	(1 Month LIBOR USD + 4.00%)	8.38%	02/01/2027	888,904
301,898	(6 Month LIBOR USD + 4.00%)	8.17%	02/01/2027	295,985
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
252,048	(3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.77%	02/15/2029	246,220
285,252	(6 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	7.56%	02/15/2029	278,655

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,111,400	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	01/29/2027	1,057,814
925,350	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	10.61%	10/20/2028	851,322
689,866	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	8.17%	03/03/2028	599,611
1,343,769	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	6.63%	02/22/2028	1,321,617
2,487,667	Applied Systems, Inc., Senior Secured First Lien Term Loan	8.83% (d)	09/19/2026	2,479,582
1,260,000	Applied Systems, Inc., Senior Secured First Lien Term Loan	11.08% (d)	09/19/2027	1,255,275
100	APX Group, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.25%, 0.50% Floor)	9.75%	07/10/2028	99
1,066,400	(6 Month LIBOR USD + 3.25%, 0.50% Floor)	6.73%	07/10/2028	1,056,904
939,852	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	7.98%	03/06/2025	769,344
134,237	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	8.23%	03/06/2025	110,411
2,082,965	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	12/11/2028	1,974,619
351,328	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	10.13%	12/10/2029	304,044
1,864,196	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	02/12/2027	1,814,878
590,538	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.82%	02/12/2027	574,888
870,992	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	9.63%	10/25/2028	773,005
894,785	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 8.88%, 0.75% Floor)	13.26%	10/25/2029	805,306
1,020,665	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	12/23/2026	912,434
295,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	9.63%	01/31/2028	231,820
2,130,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	9.63%	01/19/2029	1,668,248
582,418	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%, 0.75% Floor)	8.68%	05/08/2028	412,424
40,362	Aveanna Healthcare LLC, Senior Secured First Lien (1 Month LIBOR USD + 3.75%, 0.50% Floor)	7.77%	07/17/2028	31,261
568,954	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	8.14%	07/17/2028	440,655
635,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	11.39%	12/10/2029	381,000
765,000	Axalta Coating Systems US Holdings, Inc.	7.32% (d)	12/20/2029	766,721
1,941,148	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.84%	05/10/2027	1,851,680
799,300	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	7.82%	11/02/2026	793,162
208,425	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.63%, 0.50% Floor)	9.05%	06/11/2026	203,214
1,867,700	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	7.08%	06/16/2025	1,824,846

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,330,496	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.48%	06/05/2028	1,326,338
1,023,377	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	10/02/2025	982,211
142,200	Bright Bidco B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 8.00%, 1.00% Floor)	12.09%	10/29/2027	124,899
1,142,336	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.13%	08/01/2025	1,128,000
216,642	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	06/07/2028	213,062
813,400	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.57%	11/30/2027	780,360
976,864	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	07/21/2025	975,697
212,850	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	08/12/2026	210,496
604,500	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	7.38%	06/30/2025	581,290
1,710,689	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.63%	10/18/2028	1,606,337
1,695,086	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	01/29/2027	1,056,250
2,113,250	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.52%	10/22/2026	2,098,341
2,114,716	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	7.81%	07/14/2026	1,906,882
885,000	Central Parent, Inc. (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.08%	07/06/2029	878,513
1,044,207	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	02/01/2027	1,021,235
1,237,950	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	12/01/2027	1,204,779
1,451,625	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	09/29/2028	1,423,304
374,327	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.67%	11/22/2028	368,337
1,355,505	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	7.91%	08/21/2026	1,237,746
944,828	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	7.48%	09/18/2024	855,310
1,820,850	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)	8.60%	04/13/2029	1,738,684
783,219	CMG Media Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	8.23%	12/17/2026	735,529
2,456,632	CNT Holdings Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	7.24%	11/08/2027	2,384,026
139,243	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.50%	05/15/2028	137,677
1,407,329	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.69%	04/16/2029	1,398,829
1,584,938	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	7.42%	05/17/2028	1,341,253

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
653,250	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	7.89%	12/11/2026	647,057
1,001,938	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.63%	05/13/2027	974,595
687,891	Constant Contact, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.91%	02/10/2028	609,644
799,136	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.94%	06/02/2028	669,529
1,890,713	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	8.13%	10/16/2028	1,696,914
436,054	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	03/17/2025	420,247
1,298,190	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	7.36%	05/01/2024	1,112,796
1,222,070	DCert Buyer, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.00%)	8.70%	10/16/2026	1,183,226
330,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (6 Month Secured Overnight Financing Rate + 7.00%)	11.70%	02/19/2029	302,610
2,421,341	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	8.07%	04/09/2027	2,267,368
1,450,000	Delta 2 Luxembourg Sarl, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.57%	01/14/2030	1,451,088
275,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 7.25%, 0.75% Floor)	11.65%	12/01/2028	218,969
869,189	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	8.59%	10/04/2028	782,148
1,560,992	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	8.07%	03/31/2028	1,496,601
250,000	DG Investment Intermediate Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	11.07%	03/30/2029	222,083
2,504,700	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.16%	09/29/2028	2,424,863
708,901	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	08/24/2026	90,977
1,405,434	DirectTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	9.38%	08/02/2027	1,371,325
462,893	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.92%	04/06/2026	442,424
860,982	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	7.92%	04/06/2026	822,909
1,136,413	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.57%	11/24/2028	1,071,069
910,792	Edgewater Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	12/12/2025	867,074
647,413	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	8.98%	03/31/2026	608,164
803,549	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	8.73%	02/06/2025	760,865
869,005	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.75% Floor)	9.69%	07/28/2028	825,555
547,368	Element Materials Technology Group, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.93%	06/22/2029	536,194

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
252,632	Element Materials Technology Group, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.93%	06/22/2029	247,474
711,974	Endurance International Group, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	7.72%	02/10/2028	642,557
1,132,521	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	8.33%	03/31/2027	302,004
462,547	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.37%	03/31/2027	161,891
117,884	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	8.88%	02/04/2027	104,364
478,938	Everi Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	08/03/2028	475,745
1,005,977	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	6.95%	05/01/2026	991,264
811,777	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	7.24%	12/15/2027	805,267
1,344,838	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.32%	01/29/2029	1,281,301
1,666,005	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	03/31/2025	1,652,128
1,195,963	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	8.38%	12/18/2028	1,017,567
1,127,777	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	01/29/2027	1,109,450
491,124	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 8.00%, 1.50% Floor)	12.73% (c)	06/30/2027	491,124
1,181,038	Freeport LNG Investments LLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	7.74%	12/21/2028	1,125,759
1,682,930	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	8.93%	10/30/2026	1,641,699
902,738	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	8.53%	02/01/2029	871,142
334,163	Gates Global LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.82%	11/16/2029	332,388
940,039	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	8.94%	02/19/2026	939,451
639,184	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	9.23%	09/29/2028	634,722
592,282	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	8.63%	03/14/2025	423,236
706,757	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	8.42%	10/02/2025	499,593
295,000	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	11/09/2029	294,897
981,753	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.16%	04/28/2028	974,596
610,301	Grab Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	8.89%	01/29/2026	604,198
2,047,681	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	8.75%	09/30/2026	2,048,960
1,612,201	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	03/06/2028	1,552,751

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,929,357	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	8.38%	12/01/2027	1,856,610
381,600	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.75% Floor)	9.23%	06/16/2028	368,244
285,964	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.77%	10/12/2028	267,377
455,173	(3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	10/12/2028	425,587
572,238	(6 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	10/12/2028	535,042
468,162	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.75%, 1.00% Floor)	10.97%	08/25/2026	443,192
265,999	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	11.14%	08/25/2026	251,812
1,670,355	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.39%	04/30/2025	1,556,353
1,623,369	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	8.17%	03/13/2028	1,596,656
1,920,990	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	8.07%	05/23/2025	1,716,165
1,387,438	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.28%	04/21/2028	1,277,594
1,070,925	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	6.19%	03/15/2028	1,071,214
1,840,750	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.86%	02/26/2029	1,628,898
2,025,658	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	07/01/2024	2,002,616
619,663	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	10.63%	07/07/2025	589,300
634,231	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	633,125
999,768	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	05/01/2026	919,476
1,851,013	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.19%	10/27/2028	1,820,471
1,806,523	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	7.44%	02/01/2029	1,747,811
1,639,713	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	8.42%	03/31/2028	1,559,482
1,006,723	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	01/02/2026	995,398
376,587	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	9.01%	12/01/2027	299,897
2,238,329	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	05/05/2028	2,222,068
1,584,938	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	9.08%	07/07/2028	1,087,006
1,961,594	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	03/24/2026	1,917,105
699,882	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.35%	12/11/2026	642,033
940,500	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.13%	09/22/2028	929,111
1,647,640	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.48%	12/22/2026	1,571,807

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
770,250	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 0.75% Floor)	9.23%	05/08/2028	558,108
240,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.50%, 0.75% Floor)	12.23%	04/30/2029	146,400
696,262	LBM Acquisition LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	7.12%	12/17/2027	606,729
428,110	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	6.63%	03/24/2025	409,916
765,008	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	9.14%	08/31/2027	495,725
998,337	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	6.63%	03/15/2027	949,932
1,398,637	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	06/30/2027	1,342,692
1,541,525	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.99%	06/21/2028	1,438,058
359,040	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	6.96%	10/19/2027	352,981
875,821	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	08/29/2025	868,815
1,957,249	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	8.50%	05/04/2028	1,872,314
1,587,025	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	7.97%	03/01/2029	1,481,599
1,094,150	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.63%	08/31/2026	938,661
2,679,750	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	10/23/2028	2,551,403
482,003	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	7.23%	03/02/2026	478,614
1,067,369	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	07/21/2028	1,018,003
540,788	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	8.98%	04/14/2028	468,834
2,447,653	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.73%	10/01/2027	2,303,853
976,500	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	10.00%	06/21/2027	1,006,161
2,225,081	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%)	9.17%	03/27/2026	2,133,296
1,346,400	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	7.48%	10/20/2028	1,324,763
1,599,664	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	7.42%	05/14/2026	1,580,236
1,358,424	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.41%	10/16/2028	1,255,843
220,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.50%, 0.50% Floor)	11.23%	10/15/2029	183,838
1,440,450	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	8.44%	08/28/2028	1,393,635
466,299	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	10/19/2026	465,825

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
518,806	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.92%	08/28/2026	505,187
804,524	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	10/20/2025	697,591
1,079,100	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.50%	11/09/2028	1,038,785
1,864,279	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.49%	11/16/2027	1,766,404
2,322,429	Organon & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	7.75%	06/02/2028	2,305,638
1,058,964	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.92%	10/05/2028	1,048,125
384,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	6.92%	10/24/2025	373,202
2,433,796	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	8.23%	11/30/2027	2,314,284
1,687,694	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.54%	03/06/2028	1,485,180
1,097,453	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.16%	10/28/2027	973,309
706,895	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	6.99%	12/28/2027	621,184
1,159,002	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	03/31/2027	971,626
461,152	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	05/29/2026	459,231
1,732,898	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	8.63%	12/15/2028	1,451,423
91,415	Pediatric Associates Holding Company LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	12/29/2028	87,035
1,206,671	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	12/29/2028	1,148,853
452,725	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	7.17%	05/03/2029	448,983
2,453,131	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	02/01/2028	2,399,984
651,725	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	6.92%	04/20/2029	649,281
2,431,943	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	02/11/2028	2,387,098
1,202,796	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	02/14/2025	1,134,116
1,268,931	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	7.44%	06/23/2025	1,261,000
320,717	Phoenix Services International LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month Secured Overnight Financing Rate + 12.00%, 2.00% Floor or 10% PIK)	15.73%	03/28/2023	309,492
214,994	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 12.00%, 2.00% Floor or 10.00% PIK)	16.33%	03/28/2023	207,470
1,801,247	Phoenix Services International LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.67%(f)	03/03/2025	194,760
489,041	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.39%	01/21/2028	483,119

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
900,000	Playa Hotels & Resorts B.V., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.58%	01/05/2029	879,003
723,188	PMHC, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.49%	04/23/2029	614,897
579,675	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	7.75%	12/29/2027	565,183
	Polar US Borrower LLC, Senior Secured First Lien Term Loan			
418,534	(3 Month LIBOR USD + 4.75%)	8.69%	10/15/2025	340,268
481,039	(6 Month SOFR USD + 4.75%)	9.02%	10/15/2025	391,085
1,665,484	Polaris Newco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	8.73%	06/02/2028	1,523,917
433,400	PQ Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	6.91%	06/09/2028	427,712
158,019	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	157,743
661,586	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	9.13%	03/11/2026	644,861
1,576,250	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	8.19%	07/31/2026	1,536,253
	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan			
301,610	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	8.73%	10/02/2028	241,935
911,140	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.74%	10/02/2028	730,866
275,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.75%, 0.50% Floor)	11.48%	09/30/2029	171,533
1,640,201	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.39%	01/29/2025	1,449,536
1,445,400	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.98%	08/31/2028	1,393,402
1,616,495	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	02/12/2027	1,345,732
540,913	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	06/11/2028	537,405
1,273,639	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.63%	09/25/2026	1,040,474
1,897,214	Radiology Partners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.64%	07/09/2025	1,601,372
548,353	Redstone Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	9.11%	04/27/2028	382,279
1,227,585	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	8.16%	11/14/2025	1,160,221
2,021,257	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	05/30/2025	1,932,322
640,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	11.38%	05/29/2026	598,931
707,400	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.69%	02/17/2028	683,525
110,237	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	1,654
1,333,125	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	10/20/2028	1,230,141
875,600	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	7.42%	04/16/2029	865,907

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
534,361	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	9.23%	11/01/2024	403,485
1,148,758	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.89%	09/30/2026	1,098,213
937,044	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	04/17/2026	913,543
905,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	7.99%	10/20/2027	924,177
1,400,108	SMG US Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.91%	01/23/2025	1,367,444
2,420,832	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	8.23%	10/07/2027	2,342,167
1,840,309	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	8.38%	10/05/2027	1,767,460
1,206,838	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.77%	03/06/2028	1,024,002
448,875	Spirit AeroSystems, Inc. (1 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	8.82%	01/15/2027	445,930
2,073,360	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	06/02/2028	1,987,284
1,026,959	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	9.44%	04/16/2026	952,361
900,458	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	6.98%	07/21/2026	889,450
447,431	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.48%	10/01/2026	429,596
933,031	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	8.23%	03/05/2027	907,042
504,489	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	8.69%	08/07/2028	469,174
704,635	SWF Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.75%	10/06/2028	579,033
901,309	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	7.73%	05/29/2026	875,396
947,363	(3 Month LIBOR USD + 3.00%)	7.41%	05/29/2026	920,127
817,550	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	8.69%	04/06/2028	786,892
588,821	Telesat Canada, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	7.17%	12/07/2026	277,797
856,062	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	7.32%	08/31/2028	854,778
12,044	TGP Holdings LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.32%	06/29/2028	9,692
12,165	(1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.64%	06/29/2028	9,789
369,043	TGP Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.32%	06/29/2028	296,976
392,038	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	01/18/2029	386,710
1,126,002	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	04/07/2028	1,053,656
497,662	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	11.13%	07/20/2026	449,983
9,533	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.14%	07/14/2028	9,273

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
497,521	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.14%	07/14/2028	483,929
679,752	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.32%	06/01/2028	647,083
2,040,852	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	8.15%	03/28/2025	1,911,860
843,711	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	12/01/2028	836,856
664,936	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.38%	01/25/2024	611,326
1,264,380	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	5.17%	02/28/2025	1,268,837
1,083,928	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.80%	09/27/2024	1,083,250
1,957,299	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	03/03/2028	1,872,176
23,927	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.67%	09/15/2028	23,034
14,303	(1 Month LIBOR USD + 4.00%, 0.50% Floor)	8.07%	09/15/2028	13,769
268,061	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.67%	09/15/2028	258,057
1,724,533	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	8.23%	03/31/2028	1,609,636
62,661	Uber Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	8.23%	02/25/2027	62,627
92,873	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	05/04/2026	89,721
395,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.50% Floor)	9.00%	05/03/2027	364,486
574,237	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	08/27/2025	572,801
2,045,887	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.11%	04/21/2028	2,025,858
411,110	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.69%	10/22/2025	410,676
324,950	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	07/01/2026	324,206
273,625	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.83%	06/24/2029	271,026
794,516	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan LIBOR (3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.91%	10/28/2024	777,732
837,431	LIBOR (3 Month LIBOR USD + 3.50%, 1.00% Floor)	8.23%	10/28/2024	819,740
2,395,569	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.38%	08/27/2025	2,385,088
725,813	Viad Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.50% Floor)	9.38%	07/31/2028	688,390
883,813	Victoria's Secret & Company, Senior secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.98%	08/02/2028	861,717
2,426,863	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	02/26/2027	2,364,674
12,486	VT Topco, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	08/01/2025	12,137

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
342,435	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	08/01/2025	332,875
623,700	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	6.67%	12/15/2028	612,785
997,859	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	02/05/2026	948,854
700,519	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	9.13%	06/22/2026	675,234
1,262,250	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	08/03/2028	1,222,805
425,165	Wheel Pros, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	8.82%	05/11/2028	290,655
1,689,941	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.73%	07/26/2028	1,552,051
692,145	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	03/09/2027	563,766
1,034,521	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	7.75%	11/01/2028	1,022,366
850,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.82%	04/28/2028	830,811
Total Bank Loans (Cost $294,790,632)				277,256,162
Collateralized Loan Obligations - 4.6%				
1,000,000	AIMCO Ltd., Series 2018-AA-D (3 Month LIBOR USD + 2.55%, 0.00% Floor)	6.63% (a)	04/17/2031	939,177
3,500,000	Aimco Ltd., Series 2020-11A-AR (3 Month LIBOR USD + 1.13%, 1.13% Floor)	5.21% (a)	10/17/2034	3,386,013
5,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.29% (a)	10/15/2034	4,819,354
1,000,000	Apidos, Series 2013-12A-DR (3 Month LIBOR USD + 2.60%, 0.00% Floor)	6.68% (a)	04/15/2031	902,684
1,500,000	Apidos, Series 2015-20A-CR (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.03% (a)	07/16/2031	1,399,900
5,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%, 0.00% Floor)	8.34% (a)	05/28/2030	4,528,006
3,400,000	Babson Ltd., Series 2015-IA-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	6.84% (a)	01/20/2031	2,957,326
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.46% (a)	07/25/2034	458,086
1,000,000	Bain Capital Credit Ltd., Series 2022-3A-D (Secured Overnight Financing Rate 3 Month + 3.70%, 3.70% Floor)	7.56% (a)	07/17/2035	908,399
2,500,000	Barings Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.19% (a)	10/20/2030	2,258,626
2,000,000	Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%, 0.00% Floor)	6.68% (a)	04/15/2031	1,716,145
5,100,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%, 0.00% Floor)	7.14% (a)	07/20/2029	4,737,734
2,000,000	Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	6.98% (a)	10/15/2030	1,877,494
3,000,000	Barings Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	7.73% (a)	04/15/2036	2,706,459
2,250,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.48% (a)	04/15/2036	2,061,438

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
5,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	7.28% (a)	10/15/2036	4,651,005
1,000,000	Barings Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	7.23% (a)	07/15/2034	929,416
4,000,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%, 0.00% Floor)	6.84% (a)	04/20/2031	3,380,066
2,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.71% (a)	11/15/2030	1,694,220
2,400,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%, 0.00% Floor)	7.24% (a)	10/20/2030	2,115,617
1,000,000	Buckhorn Park Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.29% (a)	07/18/2034	912,483
4,500,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%, 0.00% Floor)	7.08% (a)	07/15/2030	4,150,022
2,750,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	7.16% (a)	01/30/2031	2,359,872
3,000,000	Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%, 0.00% Floor)	6.88% (a)	07/15/2031	2,662,502
4,000,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	6.98% (a)	07/15/2031	3,454,014
2,500,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.18% (a)	04/15/2034	2,249,997
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.13% (a)	07/15/2034	926,234
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-3A-DRR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	7.54% (a)	07/20/2034	4,629,421
2,500,000	Carlyle Global Market Strategies Ltd., Series 2016-4A-CR (3 Month LIBOR USD + 2.80%, 2.80% Floor)	7.04% (a)	10/20/2027	2,276,016
9,000,000	Carlyle Global Market Strategies Ltd., Series 2021-9A-D (3 Month LIBOR USD + 3.20%, 3.20% Floor)	7.44% (a)	10/20/2034	8,313,667
6,000,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	6.86% (a)	01/20/2035	5,693,746
5,000,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	7.66% (a)	01/20/2035	4,611,236
5,000,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.24% (a)	04/20/2034	4,535,066
4,500,000	CIFC Funding Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.50%, 0.00% Floor)	7.78% (a)	04/23/2029	4,165,119
1,000,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%, 0.00% Floor)	7.04% (a)	07/18/2031	943,752
9,500,000	Columbia Cent Ltd., Series 2018-27A-DR (3 Month LIBOR USD + 3.83%, 3.83% Floor)	8.19% (a)	01/25/2035	8,482,609
3,250,000	Cook Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.60%, 0.00% Floor)	6.68% (a)	04/17/2030	2,920,658
2,000,000	Dryden Ltd., Series 2018-57A-D (3 Month LIBOR USD + 2.55%, 2.55% Floor)	7.16% (a)	05/15/2031	1,803,475
3,000,000	Dryden Senior Loan Fund, Series 2015-40A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.71% (a)	08/15/2031	2,795,015
2,006,000	Dryden Senior Loan Fund, Series 2016-42A-DR (3 Month LIBOR USD + 2.93%, 0.00% Floor)	7.01% (a)	07/15/2030	1,740,548
2,200,000	Dryden Senior Loan Fund, Series 2016-43A-DR3 (3 Month LIBOR USD + 3.25%, 3.25% Floor)	7.49% (a)	04/20/2034	2,012,225
2,250,000	Fillmore Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 0.00% Floor)	6.98% (a)	07/15/2030	2,080,580

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,000,000	Gilbert Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.03% (a)	10/15/2030	1,872,950
4,000,000	Gilbert Park Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.40%, 0.00% Floor)	10.48% (a)	10/15/2030	3,363,832
7,000,000	Goldentree Loan Management Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%, 0.00% Floor)	7.09% (a)	04/20/2030	6,557,991
3,500,000	Goldentree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD + 2.40%, 0.00% Floor)	6.59% (a)	01/18/2031	3,219,519
2,000,000	Grippen Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.30%, 0.00% Floor)	7.54% (a)	01/20/2030	1,857,589
1,500,425	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%, 0.00% Floor)	7.97% (a)	10/22/2025	1,447,295
5,000,000	Hayfin Ltd., Series 2018-9A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	6.17% (a)	04/28/2031	4,831,237
1,000,000	Hayfin Ltd., Series 2019-1A-B1R (3 Month LIBOR USD + 1.85%, 1.85% Floor)	6.22% (a)	04/28/2031	971,107
1,500,000	Highbridge Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.08% (a)	10/15/2030	1,333,526
1,481,500	Highbridge Loan Management Ltd., Series 4A-2014-A2R (3 Month LIBOR USD + 1.50%, 0.00% Floor)	5.87% (a)	01/28/2030	1,433,177
2,500,000	Highbridge Loan Management Ltd., Series 8A-2016-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	7.14% (a)	07/20/2030	2,231,920
4,000,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%, 0.00% Floor)	6.99% (a)	07/20/2031	3,387,688
2,000,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	7.53% (a)	07/15/2027	1,945,640
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%, 0.00% Floor)	7.04% (a)	10/20/2027	1,919,973
2,000,000	LCM LP, Series 25A-D (3 Month LIBOR USD + 3.45%, 0.00% Floor)	7.69% (a)	07/20/2030	1,703,306
3,250,000	LCM LP, Series 28A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	7.19% (a)	10/20/2030	2,702,880
4,000,000	LCM LP, Series 30A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.24% (a)	04/20/2031	3,426,933
5,000,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.23% (a)	10/21/2030	4,461,097
3,750,000	Madison Park Funding Ltd., Series 2019-34A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	7.71% (a)	04/25/2032	3,586,988
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	7.47% (a)	01/22/2035	903,448
4,000,000	Magnetite Ltd., Series 2015-14RA-D (3 Month LIBOR USD + 2.85%, 0.00% Floor)	7.04% (a)	10/18/2031	3,792,275
1,500,000	Magnetite Ltd., Series 2016-18A-DR (3 Month LIBOR USD + 2.70%, 0.00% Floor)	7.31% (a)	11/15/2028	1,423,217
2,000,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.41% (a)	01/25/2035	1,859,770
1,000,000	Magnetite Ltd., Series 2021-31A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	10.08% (a)	07/15/2034	894,523
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.29% (a)	10/20/2030	890,921
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2014-18A-CR2 (3 Month LIBOR USD + 3.00%, 0.00% Floor)	7.28% (a)	10/21/2030	1,856,989
2,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-29A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.33% (a)	10/19/2031	2,339,472

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-DR (3 Month LIBOR USD + 2.70%, 2.70% Floor)	6.93% (a)	01/20/2032	1,857,509
6,000,000	Oak Hill Credit Funding Ltd., Series 2014-10RA-D1R (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.29% (a)	04/20/2034	5,653,150
5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	7.98% (a)	07/15/2029	5,100,641
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.08% (a)	07/17/2030	1,736,863
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (3 Month LIBOR USD + 2.50%, 0.00% Floor)	6.86% (a)	01/25/2031	1,711,046
2,250,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	7.40% (a)	02/14/2031	2,088,355
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD + 5.45%, 5.45% Floor)	9.77% (a)	01/22/2030	2,058,705
10,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.03% (a)	07/15/2030	8,641,396
5,460,000	Octagon Investment Partners Ltd., Series 2017-1A-CR (3 Month LIBOR USD + 3.30%, 0.00% Floor)	7.54% (a)	03/17/2030	4,832,037
1,760,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%, 0.00% Floor)	10.44% (a)	03/17/2030	1,372,096
1,500,000	Octagon Investment Partners Ltd., Series 2018-18A-C (3 Month LIBOR USD + 2.70%, 0.00% Floor)	6.78% (a)	04/16/2031	1,293,288
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%, 0.00% Floor)	7.21% (a)	07/25/2030	2,225,310
3,500,000	Octagon Investment Partners Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	7.59% (a)	01/20/2035	3,215,658
1,000,000	Octagon Investment Partners Ltd., Series 2020-5A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.48% (a)	01/15/2033	924,369
1,000,000	OHA Credit Funding Ltd., Series 2016-13A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	7.48% (a)	10/25/2034	929,799
5,000,000	Race Point Ltd., Series 2013-8A-DR2 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	8.18% (a)	02/20/2030	4,503,097
3,500,000	Sound Point Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	8.09% (a)	10/20/2028	3,363,879
9,000,000	Sound Point Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	7.97% (a)	01/23/2029	8,649,687
7,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	7.38% (a)	07/15/2034	6,060,844
7,000,000	Sound Point Ltd., Series 2019-3A-DR (3 Month LIBOR USD + 3.50%, 3.50% Floor)	7.86% (a)	10/25/2034	6,144,092
2,000,000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	7.59% (a)	07/20/2034	1,838,552
4,000,000	Sound Point Ltd., Series 2020-3A-D (3 Month LIBOR USD + 3.65%, 3.65% Floor)	8.01% (a)	01/25/2032	3,627,239
1,250,000	Sound Point Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	7.61% (a)	10/25/2034	1,126,857
1,000,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.76% (a)	10/25/2034	890,932
10,000,000	Steward Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	6.68% (a)	01/15/2030	9,013,629
3,000,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.13% (a)	10/15/2031	2,667,587
2,250,000	THL Credit Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.19% (a)	07/18/2031	1,921,756

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,000,000	THL Credit Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	9.83% (a)	01/15/2031	797,665
4,000,000	THL Credit Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.72% (a)	10/22/2031	3,425,093
3,000,000	THL Credit Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	7.91% (a)	04/18/2036	2,559,863
5,000,000	THL Credit Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	7.93% (a)	04/15/2035	4,452,242
4,000,000	THL Credit Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 0.00% Floor)	6.98% (a)	07/15/2030	3,516,908
2,500,000	THL Credit Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%, 0.00% Floor)	7.08% (a)	07/15/2030	2,144,247
3,000,000	THL Credit Wind River Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	7.19% (a)	01/20/2031	2,606,010
10,000,000	Trimaran CAVU LLC, Series 2021-3A-D (3 Month LIBOR USD + 3.78%, 3.78% Floor)	7.97% (a)	01/18/2035	9,014,963
1,000,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%, 0.00% Floor)	7.14% (a)	04/20/2031	913,731
3,000,000	Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%, 0.00% Floor)	6.99% (a)	04/18/2031	2,536,385
3,000,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%, 0.00% Floor)	7.39% (a)	04/20/2034	2,710,214
4,000,000	Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	6.83% (a)	07/15/2031	3,321,261
5,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%, 0.00% Floor)	5.41% (a)	07/20/2032	4,818,057
Total Collateralized Loan Obligations (Cost $358,375,469)				324,625,697
Foreign Corporate Bonds - 6.4%				
263,000	1375209 B.C. Ltd.	9.00% (a)	01/30/2028	257,411
500,000	Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	363,122
3,000,000	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	2,353,071
1,406,250	Adani International Container Terminal Private Ltd.	3.00% (a)	02/16/2031	1,103,002
1,000,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	874,598
214,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	187,992
1,700,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	1,429,871
700,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	514,538
4,500,000	AES Andres B.V.	5.70% (a)	05/04/2028	3,908,340
3,200,000	AI Candelaria Spain S.A.	5.75% (a)	06/15/2033	2,438,656
900,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	685,872
800,000	Altice Financing S.A.	5.00% (a)	01/15/2028	645,720
1,305,000	Altice France Holding S.A.	6.00% (a)	02/15/2028	773,136
1,660,000	Altice France Holding S.A.	5.50% (a)	10/15/2029	1,268,763
1,050,000	AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	911,591
540,000	Anheuser-Busch InBev Worldwide, Inc.	4.90%	02/01/2046	493,623
9,128,000	Anheuser-Busch InBev Worldwide, Inc.	4.60%	04/15/2048	7,978,457
340,000	ARD Finance S.A. (7.25% PIK)	6.50% (a)	06/30/2027	237,018
15,947,000	Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%) (5 Year CMT Rate + 1.70%)	2.57% (a)	11/25/2035	11,734,046
1,066,595	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	844,504

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
9,225,000	Avolon Holdings Funding Ltd.	3.25% (a)	02/15/2027	7,906,902
2,400,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(h)	04/22/2031	1,854,000
700,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	635,537
500,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13% (a)	07/01/2030	453,955
900,000	Banco do Brasil S.A. (10 Year CMT Rate + 6.36%)	9.00% (h)	06/18/2024	901,904
1,900,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,717,173
550,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.03%)	6.63% (h)	01/24/2032	456,401
4,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (h)	01/10/2028	3,753,470
300,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (h)	06/27/2029	275,145
2,521,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(h)	06/27/2029	2,312,139
4,000,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (h)	09/23/2025	3,798,267
4,100,000	Bank Hapoalim B.M.	3.26% (a)(b)	01/21/2032	3,545,434
750,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)	01/29/2031	667,204
9,226,000	Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.80%	12/15/2032	8,138,557
12,510,000	Bank of Nova Scotia (5 Year CMT Rate + 2.05%)	4.59%	05/04/2037	10,708,016
10,485,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	6.02%	05/16/2024	10,485,484
14,500,000	BAT Capital Corporation	3.46%	09/06/2029	12,493,411
900,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	809,308
800,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	740,243
1,775,000	Bell Telephone Company of Canada	3.65%	08/15/2052	1,300,609
1,050,278	Bioceanico Sovereign Certificate Limited	0.00%	06/05/2034	726,267
12,430,000	BNP Paribas S.A. (Secured Overnight Financing Rate + 1.51%)	3.05% (a)	01/13/2031	10,212,912
1,205,000	Bombardier, Inc.	7.88% (a)	04/15/2027	1,171,303
6,480,000	BPCE S.A.	1.00% (a)	01/20/2026	5,687,568
1,400,000	Braskem Idesa SAPI	6.99%	02/20/2032	1,001,999
2,300,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	2,232,264
2,800,000	C&W Senior Financing	6.88%	09/15/2027	2,610,104
2,100,000	CAP S.A.	3.90% (a)	04/27/2031	1,642,729
4,000,000	CAP S.A.	3.90%	04/27/2031	3,129,008
4,685,000	CCL Industries, Inc.	3.05% (a)	06/01/2030	3,865,095
1,500,000	CEMEX, S.A.B de C.V. (5 Year CMT Rate + 4.53%)	5.13% (h)	06/08/2026	1,387,928
5,000,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	3,617,421
4,325,000	CI Financial Corporation	4.10%	06/15/2051	2,562,894
11,980,000	Commonwealth Bank of Australia	4.32% (a)	01/10/2048	8,985,223
400,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	383,718
5,400,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (f)(h)	11/29/2027	41,904
600,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	534,042
1,252,207	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (a)	04/01/2025	341,382
1,809,487	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(h)	01/17/2023	174,163
1,750,000	Ecopetrol S.A.	4.63%	11/02/2031	1,340,299
900,000	Ecopetrol S.A.	5.88%	05/28/2045	628,590
9,200,000	Ecopetrol S.A.	5.88%	11/02/2051	6,200,729
1,660,000	eG Global Finance PLC	8.50% (a)	10/30/2025	1,549,117
500,000	EIG Pearl Holdings SARL	4.39%	11/30/2046	385,688

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,700,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	3,955,670
2,388,960	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,213,133
5,900,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	4,693,745
3,400,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	2,647,818
6,030,000	Enbridge, Inc.	3.40%	08/01/2051	4,120,511
3,300,000	Equate Petrochemical B.V.	2.63%	04/28/2028	2,883,375
1,470,000	EverArc Escrow SARL	5.00% (a)	10/30/2029	1,207,311
861,120	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	774,793
1,800,000	Freeport Indonesia PT	5.32% (a)	04/14/2032	1,660,022
1,900,000	Freeport Indonesia PT	6.20%	04/14/2052	1,663,474
750,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	701,355
400,000	Freeport-McMoRan, Inc.	5.25%	09/01/2029	386,630
3,000,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	2,799,223
2,773,980	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	2,367,125
1,800,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	1,455,703
2,706,284	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	2,185,480
2,050,000	Garda World Security Corporation	4.63% (a)	02/15/2027	1,813,635
1,450,000	Garda World Security Corporation	6.00% (a)	06/01/2029	1,180,080
5,843,000	Glencore Funding LLC	1.63% (a)	04/27/2026	5,154,989
5,525,000	Glencore Funding LLC	3.38% (a)	09/23/2051	3,606,958
2,900,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	2,537,947
300,000	Gran Tierra Energy International Holdings Ltd.	6.25% (a)	02/15/2025	262,546
3,500,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	2,840,728
2,410,000	Grifols Escrow Issuer S.A.	4.75% (a)	10/15/2028	2,083,807
455,285	Guara Notre SARL	5.20%	06/15/2034	385,888
14,830,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.38%)	6.12%	09/12/2026	14,605,614
3,452,300	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	3,291,136
200,000	Indofood CBP Sukses Makmur Tbk PT	3.54%	04/27/2032	165,063
200,000	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	168,006
885,000	Intelsat Jackson Holdings S.A.	6.50% (a)	03/15/2030	793,394
1,278,180	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,179,121
1,192,690	Invepar Holdings	0.00% (c)(f)	12/30/2028	—
2,400,000	Inversiones La Construccion S.A.	4.75%	02/07/2032	1,958,330
1,150,500	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	960,606
4,200,000	JSW Steel Ltd.	5.05%	04/05/2032	3,321,260
3,244,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (h)	10/14/2025	3,055,475
2,900,000	Korea Development Bank	1.63%	01/19/2031	2,277,004
5,000,000	Korea Development Bank	2.00%	10/25/2031	3,976,343
865,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	749,306
705,000	Kronos Acquisition Holdings, Inc.	7.00% (a)	12/31/2027	580,744
1,892,418	Lima Metro Finance Ltd.	5.88%	07/05/2034	1,841,386
11,890,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	10,711,992
6,143,040	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	5,425,287
17,230,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.53%)	2.87% (a)	01/14/2033	13,260,570
1,340,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	1,088,434
3,750,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	3,099,592

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,700,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	1,632,000
2,550,000	Mexarrend SAPI de C.V.	10.25% (a)	07/24/2024	590,195
1,367,000	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	1,319,155
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	167,696
4,950,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,356,990
7,750,000	Minejesa Capital B.V.	5.63%	08/10/2037	6,047,368
800,000	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	667,063
850,000	Movida Europe S.A.	5.25%	02/08/2031	638,429
866,778	MV24 Capital B.V.	6.75%	06/01/2034	793,566
8,705,000	National Australia Bank Ltd.	2.99% (a)	05/21/2031	6,834,293
6,580,000	NatWest Markets PLC	0.80% (a)	08/12/2024	6,100,171
2,400,000	Network i2i Ltd. (5 Year CMT Rate + 3.39%)	3.98% (h)	03/03/2026	2,100,000
6,205,000	NXP B.V.	3.88%	06/18/2026	5,902,391
5,637,000	Oleoducto Central S.A.	4.00%	07/14/2027	4,982,647
628,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	568,095
500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	449,143
1,100,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	988,114
1,300,000	Parkland Corporation	4.50% (a)	10/01/2029	1,085,125
950,000	Parkland Corporation	4.63% (a)	05/01/2030	787,498
3,600,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	3,148,169
2,691,000	Petroleos del Peru S.A.	4.75%	06/19/2032	2,084,718
1,200,000	Petroleos del Peru S.A.	5.63%	06/19/2047	786,990
1,030,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	890,715
300,000	Qatar Energy	2.25%	07/12/2031	249,054
3,700,000	Reliance Industries Ltd.	2.88%	01/12/2032	3,003,166
14,010,000	Renesas Electronics Corporation	2.17% (a)	11/25/2026	12,025,850
280,000	Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	176,968
3,050,000	Sasol Financing USA LLC	5.50%	03/18/2031	2,487,351
5,123,905	SCC Power PLC (4.00% + 4.00% PIK)	8.00% (a)	12/31/2028	1,824,110
2,775,448	SCC Power PLC (4.00% or 4.00% PIK)	4.00% (a)	05/17/2032	110,549
600,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	8.63%	12/13/2027	593,049
1,010,000	Seaspan Corporation	5.50% (a)	08/01/2029	766,721
3,850,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(h)	05/12/2026	3,310,038
200,000	Simpar Europe S.A.	5.20%	01/26/2031	151,766
1,455,000	Superior Plus LP	4.50% (a)	03/15/2029	1,246,127
600,000	Suzano Austria GmbH	3.13%	01/15/2032	468,629
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	329,141
300,000	Telefonica Moviles Chile S.A.	3.54% (a)	11/18/2031	246,207
620,000	Telesat LLC	4.88% (a)	06/01/2027	279,431
614,000	Telesat LLC	6.50% (a)	10/15/2027	178,570
1,600,000	Temasek Financial Ltd.	1.00%	10/06/2030	1,236,510
8,800,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	6,800,805
250,000	Temasek Financial Ltd.	1.63%	08/02/2031	198,398
1,000,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	902,168
1,000,000	TK Elevator US Newco, Inc.	5.25% (a)	07/15/2027	889,600

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
19,630,000	Toronto-Dominion Bank	4.69%	09/15/2027	19,439,462
5,000,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	4,742,355
500,000	Transelec S.A.	3.88%	01/12/2029	453,635
8,766,000	TSMC Global Ltd.	1.25% (a)	04/23/2026	7,861,445
923,278	UEP Penonome S.A.	6.50%	10/01/2038	684,380
4,708,720	UEP Penonome S.A.	6.50% (a)	10/01/2038	3,490,339
9,700,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (f)(h)	01/29/2025	75,660
300,000	UPL Corporation Ltd.	4.50%	03/08/2028	252,235
3,250,000	UPL Corporation Ltd.	4.63%	06/16/2030	2,568,847
5,600,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	3,636,221
3,100,000	Vedanta Resources Ltd.	6.13%	08/09/2024	1,960,847
5,720,000	Volkswagen Group of America Finance LLC	4.25% (a)	11/13/2023	5,666,007
1,500,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	933,948
1,702,000	VTR Finance NV	6.38%	07/15/2028	660,028
8,070,000	Weir Group PLC	2.20% (a)	05/13/2026	7,166,278
8,200,000	Westpac Banking Corporation (5 Year CMT Rate + 1.53%)	3.02%	11/18/2036	6,115,272
Total Foreign Corporate Bonds (Cost $574,212,340)				456,561,144
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.7%				
10,305,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	5.85% (a)	09/26/2023	10,292,440
1,000,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	837,931
5,700,000	Brazilian Government International Bond	5.63%	02/21/2047	4,534,768
200,000	Chile Government International Bond	2.55%	01/27/2032	164,135
2,000,000	Chile Government International Bond	3.10%	05/07/2041	1,443,674
3,000,000	Chile Government International Bond	3.50%	01/25/2050	2,174,621
11,900,000	Chile Government International Bond	3.10%	01/22/2061	7,453,477
3,700,000	Colombia Government International Bond	3.13%	04/15/2031	2,759,141
800,000	Colombia Government International Bond	3.25%	04/22/2032	584,358
2,500,000	Colombia Government International Bond	5.00%	06/15/2045	1,710,140
11,150,000	Colombia Government International Bond	4.13%	05/15/2051	6,710,504
4,100,000	Dominican Republic International Bond	4.88% (a)	09/23/2032	3,418,625
500,000	Dominican Republic International Bond	6.00% (a)	02/22/2033	452,901
10,200,000	Indonesia Government International Bond	3.70%	10/30/2049	7,911,437
17,270,000	Mexico Government International Bond	3.75%	01/11/2028	16,336,814
3,900,000	Mexico Government International Bond	2.66%	05/24/2031	3,155,212
10,700,000	Mexico Government International Bond	4.28%	08/14/2041	8,276,689
2,300,000	Mexico Government International Bond	4.35%	01/15/2047	1,736,795
3,000,000	Mexico Government International Bond	4.40%	02/12/2052	2,216,751
5,535,000	NBN Company Ltd.	1.45% (a)	05/05/2026	4,889,963
6,500,000	Panama Government International Bond	2.25%	09/29/2032	4,837,660
4,700,000	Panama Government International Bond	4.30%	04/29/2053	3,412,463
1,900,000	Panama Government International Bond	4.50%	04/01/2056	1,392,311
5,800,000	Panama Government International Bond	3.87%	07/23/2060	3,760,633
2,300,000	Perusahaan Penerbit SBSN Indonesia III	3.80%	06/23/2050	1,791,125
1,000,000	Philippine Government International Bond	3.70%	03/01/2041	820,560
4,500,000	Philippine Government International Bond	3.70%	02/02/2042	3,695,925

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,100,000	Philippine Government International Bond	2.95%	05/05/2045	2,246,371
1,800,000	Philippine Government International Bond	2.65%	12/10/2045	1,217,770
3,200,000	Republic of South Africa Government Bond	4.30%	10/12/2028	2,864,000
200,000	Republic of South Africa Government Bond	7.30%	04/20/2052	173,210
9,500,000	Saudi Government International Bond	3.45%	02/02/2061	6,830,101
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $137,455,974)				120,102,505
Municipal Bonds - 0.1%				
4,430,000	State of California	7.55%	04/01/2039	5,555,939
Total Municipal Bonds (Cost $6,259,934)				5,555,939
Non-Agency Commercial Mortgage Backed Obligations - 6.5%				
22,775,500	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XB	0.75% (a)(b)(i)	06/15/2054	1,167,586
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C	3.61% (a)(b)	08/14/2034	2,055,031
1,790,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-B	4.34% (b)	09/15/2048	1,625,803
5,515,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-C	4.34% (b)	09/15/2048	4,772,163
4,135,618	BANK, Series 2017-BNK8-XA	0.71% (b)(i)	11/15/2050	114,481
1,005,000	BANK, Series 2020-BN28-AS	2.14%	03/15/2063	779,212
4,009,000	BANK, Series 2021-BN35-A5	2.29%	06/15/2064	3,232,927
3,109,000	BANK, Series 2021-BN37-C	3.11% (b)	11/15/2064	2,141,087
11,034,000	BANK, Series 2022-BNK39-AS	3.18%	02/15/2055	9,024,520
2,682,000	BANK, Series 2022-BNK39-E	2.50% (a)	02/15/2055	1,347,685
4,225,000	BBCMS Mortgage Trust, Series 2021-C12-A5	2.69%	11/15/2054	3,505,603
5,364,000	BBCMS Mortgage Trust, Series 2022-C14-A5	2.95% (b)	02/15/2055	4,536,359
5,785,000	BBCMS Mortgage Trust, Series 2022-C16-A5	4.60% (b)	06/15/2055	5,578,378
4,598,000	Benchmark Mortgage Trust, Series 2020-B18-AGNF	4.14% (a)	07/15/2053	3,723,875
4,549,000	Benchmark Mortgage Trust, Series 2020-B19-AS	2.15%	09/15/2053	3,537,440
1,091,000	Benchmark Mortgage Trust, Series 2020-B19-C	3.21%	09/15/2053	777,122
90,082,314	Benchmark Mortgage Trust, Series 2021-B28-XA	1.28% (b)(i)	08/15/2054	6,367,054
10,350,000	Benchmark Mortgage Trust, Series 2022-B32-AS	3.41% (b)	01/15/2055	8,446,453
4,600,000	BPR Trust, Series 2022-OANA-A (Secured Overnight Financing Rate 1 Month + 1.90%, 1.90% Floor)	6.23% (a)	04/15/2037	4,499,961
3,400,000	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.38%, 4.25% Floor)	8.69% (a)	07/15/2034	3,282,296
11,798,000	BX Trust, Series 2019-OC11-E	3.94% (a)(b)	12/09/2041	9,183,570
13,552,281	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	6.16% (a)	10/15/2038	12,773,986
4,955,000	CD Commercial Mortgage Trust, Series 2017-CD4-C	4.35% (b)	05/10/2050	4,052,822
2,106,902	CFCRE Commercial Mortgage Trust, Series 2016-C6-A2	2.95%	11/10/2049	1,927,101
3,267,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-B	4.20% (b)	06/15/2050	2,884,212
1,898,500	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(b)	02/10/2048	1,664,549
3,273,612	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.31% (b)(i)	02/10/2048	66,971
4,470,000	Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% (a)	02/10/2049	2,439,967
37,074,417	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(i)	04/15/2049	1,416,165
39,098,446	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.89% (b)(i)	07/10/2049	1,908,188

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
67,081,695	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.38% (b)(i)	10/10/2049	2,635,492
13,720,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% (b)	10/12/2050	11,957,324
4,534,000	Citigroup Commercial Mortgage Trust, Series 2019-GC41-B	3.20%	08/10/2056	3,607,398
8,478,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.50% (a)(b)	12/10/2041	5,956,043
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.50% (a)(b)	12/10/2041	4,566,999
10,383,000	Citigroup Commercial Mortgage Trust, Series 2022-GC48-A5	4.58% (b)	05/15/2054	10,027,811
1,877,031	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	1.53% (b)(i)	10/15/2045	66
1,815,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-B	4.58%	04/10/2047	1,724,108
3,325,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-B	4.52% (b)	08/10/2048	3,073,991
50,536,614	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	0.90% (b)(i)	10/10/2048	973,911
4,310,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-C	4.33% (b)	07/10/2048	3,903,204
44,243,361	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	0.94% (b)(i)	02/10/2049	998,121
6,771,200	CORE Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.22% (a)	12/15/2031	6,070,679
3,461,000	CSAIL Commercial Mortgage Trust, Series 2016-C6-D	4.92% (a)(b)	01/15/2049	2,673,741
36,013,311	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.86% (b)(i)	01/15/2049	1,690,940
11,488,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	4.92% (b)	11/15/2051	9,579,557
400,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B	4.61% (b)	08/15/2051	349,801
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	7,656,149
62,866,515	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.11% (b)(i)	03/15/2053	3,610,141
6,269,000	CSMC Trust, Series 2020-NET-C	3.53% (a)	08/15/2037	5,634,149
7,968,667	CSWF Trust, Series 2021-B33-B	3.64% (a)(b)	10/10/2043	6,031,146
3,731,000	CSWF Trust, Series 2021-B33-C	3.64% (a)(b)	10/10/2043	2,590,736
4,475,000	DBJPM Mortgage Trust, Series 2016-C1-C	3.32% (b)	05/10/2049	3,702,074
51,976,670	DBJPM Mortgage Trust, Series 2016-C1-XA	1.37% (b)(i)	05/10/2049	1,740,486
5,000,000	DOLP Trust, Series 2021-NYC-D	3.70% (a)(b)	05/10/2041	3,299,191
5,000,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(b)	05/10/2041	3,196,096
2,588,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	5.57% (a)	07/15/2035	2,175,416
407,188	GS Mortgage Securities Trust, Series 2011-GC5-XA	0.00% (a)(b)(i)	08/10/2044	1
6,484,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.52% (a)(b)	11/10/2047	4,385,350
2,635,000	GS Mortgage Securities Trust, Series 2015-GC32-B	4.40% (b)	07/10/2048	2,451,790
92,594,560	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (b)(i)	11/10/2048	1,683,665
1,825,000	GS Mortgage Securities Trust, Series 2016-GS2-C	4.70% (b)	05/10/2049	1,606,938
44,488,338	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.73% (b)(i)	05/10/2049	1,959,587
1,070,000	GS Mortgage Securities Trust, Series 2019-GC42-A3	2.75%	09/01/2052	919,786
51,085,139	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	0.89% (b)(i)	01/15/2049	1,151,975
6,690,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.76% (a)(b)	01/05/2031	6,673,391
7,958,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E	3.86% (a)(b)	12/05/2038	5,486,842
32,917,392	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.67% (b)(i)	02/15/2047	150,748
2,766,125	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (b)	09/15/2047	2,472,748
8,204,658	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.98% (a)(b)	09/15/2047	7,001,151
3,766,500	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.44% (b)	11/15/2047	3,276,393

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
40,976,536	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.81% (b)(i)	11/15/2047	503,970
1,684,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-B	3.90%	02/15/2048	1,557,328
12,131,110	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.81% (a)(b)	02/15/2048	9,887,168
4,987,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.18% (b)	05/15/2048	4,415,737
48,169,401	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.43% (b)(i)	07/15/2048	444,416
37,534,931	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.82% (b)(i)	08/15/2048	657,259
4,138,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.65% (b)	11/15/2048	3,007,236
1,000,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR4-C	4.94% (b)	03/10/2052	829,414
7,675,000	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-AS	3.48%	06/15/2049	6,998,301
45,786,047	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.49% (b)(i)	06/15/2049	1,694,803
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.60% (a)(b)	03/10/2049	4,862,187
4,500,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	2,450,410
3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.47% (b)	10/15/2047	2,776,429
26,581,168	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.25% (b)(i)	02/15/2048	468,490
75,089,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-XB	0.14% (a)(b)(i)	07/15/2050	316,913
44,387,045	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.35% (b)(i)	09/15/2049	1,636,288
6,364,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-B	4.11%	05/15/2050	5,619,496
5,238,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-D	2.70% (a)	11/15/2052	3,489,590
24,503,392	Morgan Stanley Capital Trust, Series 2016-UB11-XA	1.44% (b)(i)	08/15/2049	997,068
3,999,000	Morgan Stanley Capital Trust, Series 2017-HR2-C	4.34% (b)	12/15/2050	3,395,205
2,108,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	6.52% (a)	06/15/2035	1,884,614
4,539,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	3,903,568
44,606,535	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	1.88% (b)(i)	10/10/2048	1,993,314
10,336,000	SLG Office Trust, Series 2021-OVA-E	2.85% (a)	07/15/2041	7,248,111
9,660,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	6,323,726
7,211,753	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	7.22% (a)	03/15/2038	6,713,188
8,911,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	7,754,865
11,933,000	UBS Commercial Mortgage Trust, Series 2017-C2-B	3.99% (b)	08/15/2050	10,404,797
2,491,000	UBS Commercial Mortgage Trust, Series 2017-C6-B	4.15% (b)	12/15/2050	2,132,273
1,450,000	UBS Commercial Mortgage Trust, Series 2017-C7-B	4.29% (b)	12/15/2050	1,273,996
6,958,000	UBS Commercial Mortgage Trust, Series 2017-C7-C	4.62% (b)	12/15/2050	5,888,332
559,000	UBS Commercial Mortgage Trust, Series 2018-C10-C	5.05% (b)	05/15/2051	474,678
7,293,000	UBS Commercial Mortgage Trust, Series 2018-C11-C	4.90% (b)	06/15/2051	6,124,662
2,896,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	4.94% (b)	08/15/2051	2,440,660
3,513,520	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-B	3.65% (a)(b)	03/10/2046	3,501,018
7,795,924	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-C	4.07% (a)(b)	03/10/2046	7,130,508
1,374,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D	4.07% (a)(b)	03/10/2046	921,876

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
204,065	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.17% (b)(i)	11/15/2048	80
4,891,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.60% (b)	11/15/2048	4,381,374
38,143,164	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.07% (b)(i)	05/15/2048	677,068
50,701,004	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.93% (b)(i)	12/15/2048	1,127,692
7,687,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	6,467,292
7,224,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-B	3.81%	11/15/2049	6,365,859
58,876,398	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.58% (b)(i)	11/15/2049	2,497,778
2,638,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C	4.73%	06/15/2051	2,230,657
7,228,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C46-C	4.98% (b)	08/15/2051	6,013,593
12,408,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	4.93% (b)	09/15/2061	10,383,053
6,546,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.07% (b)	01/15/2052	5,590,742
20,830,217	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.26% (b)(i)	03/15/2052	1,152,121
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C	4.35%	05/15/2052	8,683,927
2,705,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-B	3.14%	02/15/2053	2,111,476
5,510,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-B	2.70%	07/15/2053	4,037,860
119,167,881	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.54% (b)(i)	04/15/2054	9,900,229
2,436,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-C	3.31%	11/15/2054	1,760,287
56,758,478	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.00% (b)(i)	08/15/2047	735,159
41,276,694	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	0.78% (b)(i)	09/15/2057	390,259
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $609,844,110)				464,106,102
Non-Agency Residential Collateralized Mortgage Obligations - 12.4%				
6,297,315	Adjustable Rate Mortgage Trust, Series 2007-1-4A1	4.97% (b)	03/25/2037	4,539,764
20,451	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	4.03% (a)(b)	11/25/2037	19,461
3,683,983	AJAX Mortgage Loan Trust, Series 2020-A-A	2.38% (a)(e)	12/25/2059	3,605,149
901,335	AJAX Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(e)	06/25/2060	843,797
4,335,401	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(e)	01/25/2026	4,144,368
3,100,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	2,686,197
10,000,000	AMSR Trust, Series 2021-SFR1-F	3.60% (a)(b)	06/17/2038	7,801,380
3,000,000	AMSR Trust, Series 2021-SFR2-E1	2.48% (a)	08/17/2038	2,522,653
2,500,000	AMSR Trust, Series 2021-SFR2-E2	2.58% (a)	08/17/2038	2,096,359
4,500,000	AMSR Trust, Series 2021-SFR2-F1	3.28% (a)	08/17/2038	3,779,501
2,000,000	AMSR Trust, Series 2021-SFR2-F2	3.67% (a)	08/17/2038	1,680,215
50,246	Angel Oak Mortgage Trust LLC, Series 2018-3-A1	3.65% (a)(b)	09/25/2048	50,032
71,519	Angel Oak Mortgage Trust LLC, Series 2018-3-A2	3.75% (a)(b)	09/25/2048	71,197
68,052	Angel Oak Mortgage Trust LLC, Series 2018-3-A3	3.85% (a)(b)	09/25/2048	67,737
11,262,875	Argent Securities Trust, Series 2006-M1-A2C (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69%	07/25/2036	3,093,173
14,341,760	Argent Securities Trust, Series 2006-M1-A2D (1 Month LIBOR USD + 0.48%, 0.48% Floor)	4.87%	07/25/2036	3,938,524
130,737	Banc of America Funding Trust, Series 2005-G-A3	2.39% (b)	10/20/2035	90,506
118,755	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	112,058
86,331	Banc of America Funding Trust, Series 2006-6-1A2	6.25%	08/25/2036	75,709
249,377	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	135,296
9,100,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(e)	03/28/2029	8,315,156
6,192,298	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	4.54%	01/25/2037	5,251,772

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,315,338	Chase Mortgage Finance Trust, Series 2007-A2-6A4	3.49% (b)	07/25/2037	1,130,973
802,736	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	189,875
171,213	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	11/01/2035	97,989
407,108	CHL Mortgage Pass-Through Trust, Series 2007-10-A5	6.00%	07/25/2037	200,557
168,935	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	106,771
431,646	CHL Mortgage Pass-Through Trust, Series 2007-3-A17	6.00%	04/25/2037	232,729
6,953,000	CIM Trust, Series 2020-R2-M2	3.00% (a)(b)	10/25/2059	5,293,922
26,025	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	23,807
106,307	Citicorp Residential Mortgage Trust, Series 2006-2-A5	4.95%	09/25/2036	105,740
4,104,719	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	4.46%	01/25/2037	1,762,971
27,375,927	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	22,716,106
49,823,321	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(b)	03/25/2065	45,056,365
5,674,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(b)	03/25/2065	4,910,922
4,752,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(b)	03/25/2065	3,978,079
4,413,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(b)	03/25/2065	3,524,031
12,956,090	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.20% (a)(b)	03/25/2065	12,493,014
60,137	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	53,277
36,943	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	30,244
249,074	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	219,917
7,456,054	CitiMortgage Alternative Loan Trust, Series 2007-A2-1A5	6.00%	02/25/2037	6,469,164
3,684,241	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	3,285,406
14,323,233	COLT Mortgage Loan Trust, Series 2022-4-A1	4.30% (a)(b)	03/25/2067	13,738,953
1,000,000	CoreVest American Finance Trust, Series 2020-4-E	3.38% (a)	12/15/2052	733,849
70,566	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1	5.50%	07/25/2035	54,670
130,373	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	63,322
13,001,241	Countrywide Alternative Loan Trust, Series 2005-37T1-A5 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 5.50% Cap)	4.84%	09/25/2035	8,038,739
484,363	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	342,963
7,645,175	Countrywide Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	5,256,167
73,851	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	5.09%	10/25/2035	50,699
256,351	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	147,341
6,151,369	Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.00%	01/25/2047	3,716,153
977,702	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	486,511
6,190,740	Countrywide Alternative Loan Trust, Series 2007-12T1-A3	6.00%	06/25/2037	3,080,553
1,035,586	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	4.84%	08/25/2037	327,859
299,880	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 0.00% Floor, 54.58% Cap)	18.01% (j)	08/25/2037	430,807
56,624	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 0.00% Floor, 29.90% Cap)	9.71% (j)	08/25/2037	54,604
263,355	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	162,156
1,376,587	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	4.89%	09/25/2037	624,205
1,352,263	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 0.00% Floor, 6.50% Cap)	2.11% (i)(j)	09/25/2037	237,124
718,388	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	78,364

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
5,973,724	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	3,387,611
5,112,561	Countrywide Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	4.75%	06/25/2047	3,737,660
58,498	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	43,959
651,224	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	533,399
3,035,076	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2	6.00% (a)	01/27/2038	1,466,983
7,318,300	Credit-Based Asset Servicing and Securitization LLC, Series 2007-RP1-A (1 Month LIBOR USD + 0.31%, 0.31% Floor)	4.35% (a)	05/25/2046	6,084,861
2,364,895	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	1,031,435
19,564	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	09/25/2056	10,439
61,763	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2057	10,896
10,879	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	8,433
745,127	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(b)(c)	06/26/2037	651,924
31,398,393	CSMC Trust, Series 2020-RPL1-PT1	3.35% (a)(b)	10/25/2069	24,967,139
9,035,400	CSMC Trust, Series 2020-RPL4-M1	2.50% (a)	01/25/2060	6,904,296
3,522,809	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	3,365,734
7,201,681	Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	4.54%	02/25/2047	4,265,563
4,953,617	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	4,208,480
4,610,945	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2-2A1	3.49% (b)	10/25/2035	3,786,781
431,769	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	6.08% (a)(j)	04/15/2036	391,935
49,424	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI2 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	6.36% (a)(j)	04/15/2036	45,116
785,603	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	6.08% (a)(j)	04/15/2036	687,117
20,000,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2021-HQA2-M2 (Secured Overnight Financing Rate 30 Day Average + 2.05%, 0.00% Floor)	5.98% (a)	12/25/2033	18,236,502
15,984,000	First Franklin Mortgage Loan Trust, Series 2006-FF15-A6 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	4.70%	11/25/2036	13,053,142
11,111,803	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	4.53%	03/25/2037	6,428,248
204,719	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	93,461
2,683,820	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	1,197,806
38,338	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (b)	05/25/2035	26,711
16,440,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(b)	10/25/2026	13,230,649
6,944,000	GCAT Trust, Series 2021-NQM6-M1	3.41% (a)(b)	08/25/2066	4,515,844
1,460,058	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	1,238,731
7,546,000	GS Mortgage-Backed Securities Trust, Series 2020-NQM1-M1	3.29% (a)(b)	09/27/2060	5,873,108
8,981	GSAA Home Equity Trust, Series 2005-7-AF5	5.11%	05/25/2035	8,750
952,379	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	589,285
947,398	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	432,341
1,486,689	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	1,297,862

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
22,702,102	GSR Mortgage Loan Trust, Series 2006-OA1-1A1 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	4.83%	08/25/2046	5,495,984
89,256	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	170,549
11,354,125	Harborview Mortgage Loan Trust, Series 2005-7-2A1 (1 Month LIBOR USD + 0.57%, 0.57% Floor, 11.00% Cap)	4.91%	06/19/2045	7,214,672
2,577,106	Home Partners of America Trust, Series 2021-1-D	2.48% (a)	09/17/2041	2,010,385
1,184,595	Home Partners of America Trust, Series 2021-1-E	2.58% (a)	09/17/2041	908,872
1,333,106	Home Partners of America Trust, Series 2021-1-F	3.33% (a)	09/17/2041	1,030,919
5,250,000	Homeward Opportunities Fund Trust, Series 2020-2-M1	3.90% (a)(b)	05/25/2065	4,519,233
4,264,105	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(e)	08/25/2025	4,255,791
22,749,416	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	4.67%	10/25/2036	7,539,389
10,202,847	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.22%	04/25/2037	7,097,763
25,653,378	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	4.93%	02/25/2037	22,964,327
2,728,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-M1	3.45% (a)(b)	01/25/2057	1,764,400
1,495,772	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	4.75%	07/25/2047	1,031,367
1,487,448	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A24 (1 Month LIBOR USD + 0.62%, 0.62% Floor)	5.01%	07/25/2047	1,106,400
3,152,400	JP Morgan Alternative Loan Trust, Series 2005-A2-1M1 (1 Month LIBOR USD + 0.69%, 0.69% Floor, 11.50% Cap)	5.08%	01/25/2036	2,990,107
82,503	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69%	05/25/2036	81,671
2,998,412	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.81%	08/25/2036	2,790,495
39,576	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.62%	08/25/2036	37,427
38,000	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	36,465
13,972,103	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	07/25/2036	6,450,195
16,548,143	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69%	08/25/2036	11,655,124
13,609,962	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A5 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	4.60%	12/25/2036	7,459,891
2,375,868	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	2,363,834
164,812	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	91,479
24,157,746	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (a)	06/25/2058	20,336,464
7,000,000	Legacy Mortgage Asset Trust, Series 2021-GS3-A2	3.25% (a)(e)	07/25/2061	5,778,474
3,599,235	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	4.66%	02/25/2036	3,132,580
371,764	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	193,040
26,118	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 0.00% Floor, 30.68% Cap)	10.49% (j)	01/25/2037	25,416
522,323	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	175,098
3,789,278	Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	4.71%	02/25/2037	3,614,677
9,706,290	Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	4.29%	08/25/2047	7,857,178
92,541	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	64,021
9,495,211	Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	4.87%	03/25/2037	8,554,293

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,200,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(b)	02/25/2026	3,740,917
35,330,623	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	4.77%	03/25/2046	13,026,712
13,581,800	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	4.75%	05/25/2046	4,593,575
15,793,976	Long Beach Mortgage Loan Trust, Series 2006-6-2A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69%	07/25/2036	6,481,641
73,761	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	62,942
4,727,919	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	2,388,541
33,026	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	10,445
12,486,593	MASTR Asset Backed Securities Trust, Series 2005-NC2-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	11/25/2035	7,217,069
774,692	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	516,275
1,654,201	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	662,285
9,204,020	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR4-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	08/25/2037	7,761,888
5,906,059	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	4.64%	03/25/2037	4,719,493
3,548,084	MFA Trust, Series 2021-NPL1-A1	2.36% (a)(e)	03/25/2060	3,346,739
7,838,687	Morgan Stanley Capital Trust, Series 2006-HE5-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	4.67%	08/25/2036	4,150,358
19,538	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2033	14,617
472,880	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	429,949
1,722,224	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.14% (b)	06/25/2036	1,144,045
26,969,441	Morgan Stanley Mortgage Loan Trust, Series 2007-2AX-2A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	4.71%	12/25/2036	10,915,962
7,960,129	Morgan Stanley Mortgage Loan Trust, Series 2007-7AX-2A1 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63%	04/25/2037	2,377,026
211,545	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% (a)(b)	05/26/2037	188,126
2,410,231	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	2,320,427
16,123,358	MortgageIT Securities Corp Mortgage Loan Trust, Series 2007-1-2A11 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	4.83%	06/25/2047	12,331,662
6,000,000	New Century Home Equity Loan Trust, Series 2005-B-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	5.12%	10/25/2035	4,948,138
166,193	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (b)	01/25/2036	51,254
515,020	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (e)	10/25/2036	129,860
873,199	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (e)	02/25/2037	252,647
7,289,834	NRPL Trust, Series 2019-3A-A1	6.00% (a)(e)	07/25/2059	7,321,248
4,410,285	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	4,024,730
32,632	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	5.36%	11/25/2034	31,364
18,741,163	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.58%	07/25/2037	15,081,975
1,915,469	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 3.70%, 2.70% Floor)	8.09% (a)	11/27/2031	1,839,083
4,163,924	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	6.74% (a)	02/27/2023	3,956,407
15,000,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	7.39% (a)	03/25/2026	14,581,632

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
5,814,666	PR Mortgage Loan Trust, Series 2014-1-APT	5.87% (a)(b)	10/25/2049	5,258,133
5,666,598	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(e)	07/25/2051	5,143,753
3,404,000	Progress Residential Trust, Series 2021-SFR6-E2	2.53% (a)	07/17/2038	2,796,196
4,666,000	Progress Residential Trust, Series 2021-SFR6-F	3.42% (a)	07/17/2038	3,885,908
5,100,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/17/2038	4,212,500
4,046,397	PRPM LLC, Series 2021-3-A1	1.87% (a)(e)	04/25/2026	3,627,852
3,611,772	PRPM LLC, Series 2021-7-A1	1.87% (a)(e)	08/25/2026	3,292,047
2,011,318	PRPM LLC, Series 2021-9-A1	2.36% (a)(e)	10/25/2026	1,820,608
11,500,000	RAMP Trust, Series 2006-NC1-M2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 14.00% Cap)	4.99%	01/25/2036	9,052,764
6,324,463	RBSGC Mortgage Loan Trust, Series 2005-A-3A	6.00%	04/25/2035	2,777,111
21,055,796	Redwood Funding Trust, Series 2019-1-PT	4.47% (a)(e)	09/27/2024	20,592,355
137,819	Residential Accredit Loans, Inc., Series 2005-QS14-3A3	6.00%	09/25/2035	119,150
173,506	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	143,089
1,893,294	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	1,608,274
1,874,056	Residential Accredit Loans, Inc., Series 2006-QS4-A10	6.00%	04/25/2036	1,449,847
379,180	Residential Accredit Loans, Inc., Series 2006-QS6-1A15	6.00%	06/25/2036	306,656
7,871	Residential Accredit Loans, Inc., Series 2006-QS6-2A1	6.00%	12/25/2023	6,493
19,824,804	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	4.85%	06/25/2037	7,919,230
655,761	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	510,087
2,398,005	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	1,920,253
160,134	Residential Asset Securitization Trust, Series 2005-A10-A3	5.50%	09/25/2035	82,095
227,223	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	119,540
1,617,352	Residential Asset Securitization Trust, Series 2006-A6-1A1	6.50%	07/25/2036	503,658
111,828	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 0.00% Floor, 28.40% Cap)	10.85% (c)(j)	01/25/2046	131,887
41,396	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	6.00%	10/25/2036	32,957
415,181	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	328,082
329,506	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	233,810
5,154,000	Residential Mortgage Loan Trust, Series 2020-1-M1	3.24% (a)(b)	01/26/2060	4,292,251
7,695,758	Saxon Asset Securities Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95% Floor, 11.50% Cap)	5.33%	10/25/2035	5,008,504
15,564,303	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 100.00% Cap)	4.55% (a)	04/25/2037	10,927,753
20,094,448	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	4.46%	04/25/2037	13,483,734
14,253,929	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	4.61%	04/25/2037	9,564,463
2,564,043	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	4.67%	04/25/2037	1,720,474
20,215,245	Securitized Asset Backed Receivables LLC Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	4.71%	12/25/2036	4,632,147
24,923,030	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	2.32% (a)(b)	02/25/2054	21,331,196
3,637,108	Sequoia Mortgage Trust, Series 2007-3-2AA1	3.19% (b)	07/20/2037	2,923,604
6,788,382	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	5.39%	09/25/2037	4,750,250
5,910,000	Starwood Mortgage Residential Trust, Series 2020-1-B1	3.73% (a)(b)	02/25/2050	4,717,592

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
11,163,520	Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.57%	09/25/2036	7,083,394
793,572	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD + 0.35%, 0.35% Floor)	4.74% (a)	03/25/2035	746,724
793,572	Structured Asset Securities Corporation, Series 2005-RF1-AIO	0.40% (a)(b)(i)	03/25/2035	3,799
6,586,672	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(e)	08/25/2051	5,996,176
7,853,478	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(e)	09/25/2051	6,878,206
1,260,481	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% (a)	04/25/2048	1,135,113
626,572	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% (a)	04/25/2048	556,944
389,613	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% (a)	04/25/2048	330,858
2,074,268	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% (a)(b)	03/25/2049	1,785,263
855,878	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% (a)(b)	03/25/2049	722,400
793,898	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% (a)(b)	03/25/2049	649,831
6,265,175	Verus Securitization Trust, Series 2021-5-A1	1.01% (a)(b)	09/25/2066	5,031,885
16,691,683	Verus Securitization Trust, Series 2022-4-A1	4.47% (a)(e)	04/25/2067	16,092,739
3,417,891	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(e)	08/25/2051	3,072,596
1,880,772	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(e)	11/27/2051	1,660,867
7,613,296	VOLT LLC, Series 2021-NP12-A1	2.73% (a)(e)	12/26/2051	7,069,833
1,405,768	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(e)	02/27/2051	1,220,490
4,655,370	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(e)	03/27/2051	4,243,201
4,532,878	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(e)	04/25/2051	4,010,612
77,364	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	63,191
398,218	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	347,981
1,211,953	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	03/25/2036	1,127,968
7,361,505	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A5	4.17%	10/25/2036	2,715,245
3,271,519	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A6	4.17%	10/25/2036	1,207,626
4,668,278	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR13-1A (12 Month US Treasury Average + 0.88%, 0.88% Floor)	2.93%	10/25/2046	3,903,087
1,441,390	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR19-2A (12 Month US Treasury Average + 1.25%, 1.25% Floor)	3.30%	01/25/2047	1,286,262
7,368,847	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A2	6.00%	04/25/2037	5,926,318
5,168,061	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A3	6.00%	04/25/2037	4,156,359
730,371	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A6	6.00%	04/25/2037	619,410
54,823	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 0.00% Floor, 39.48% Cap)	13.15% (j)	06/25/2037	66,208
6,527,863	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A3	7.00%	06/25/2037	3,834,557
4,829,652	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY7-2A1	3.37% (b)	07/25/2037	4,040,993
364,233	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	307,789

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
9,488	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	4.08% (b)	08/25/2035	8,939
417,706	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	346,930
21,199	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	17,795
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost $1,062,471,695)				887,150,007
US Corporate Bonds - 15.2%				
12,386,000	AbbVie, Inc.	4.70%	05/14/2045	11,061,932
1,865,000	Academy Ltd.	6.00% (a)	11/15/2027	1,788,173
1,145,000	Acrisure LLC	6.00% (a)	08/01/2029	937,217
2,050,000	Acuris Finance, Inc.	5.00% (a)	05/01/2028	1,646,017
2,910,000	AdaptHealth LLC	5.13% (a)	03/01/2030	2,481,037
1,235,000	Advanced Drainage Systems, Inc.	5.00% (a)	09/30/2027	1,153,583
610,000	Advanced Drainage Systems, Inc.	6.38% (a)	06/15/2030	593,536
930,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	923,584
3,245,000	Agree LP	2.60%	06/15/2033	2,452,580
3,596,000	Air Lease Corporation	1.88%	08/15/2026	3,127,699
286,000	Air Methods Corporation	8.00% (a)(f)	05/15/2025	15,597
5,870,000	Alexandria Real Estate Equities, Inc.	3.00%	05/18/2051	3,736,435
1,125,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	1,013,636
1,120,000	Allied Universal Holdco LLC	6.63% (a)	07/15/2026	1,027,107
700,000	Allied Universal Holdco LLC	4.63% (a)	06/01/2028	579,460
465,000	Allied Universal Holdco LLC	4.63% (a)	06/01/2028	377,600
1,675,000	Allied Universal Holdco LLC	6.00% (a)	06/01/2029	1,217,825
385,000	AMC Entertainment Holdings, Inc.	7.50% (a)	02/15/2029	207,401
1,990,000	American Airlines, Inc.	5.75% (a)	04/20/2029	1,822,364
2,290,000	American Airlines, Inc.	3.95%	07/11/2030	1,855,957
600,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	484,543
11,385,000	American Express Company	3.95%	08/01/2025	11,164,432
4,433,000	American Tower Corporation	3.38%	10/15/2026	4,150,706
1,040,000	AmWINS Group, Inc.	4.88% (a)	06/30/2029	883,425
989,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	936,659
995,000	Antero Resources Corporation	5.38% (a)	03/01/2030	923,818
4,650,000	Anthem, Inc.	2.38%	01/15/2025	4,417,655
2,385,000	Arconic Corporation	6.13% (a)	02/15/2028	2,241,864
300,000	Ardagh Packaging Finance, Inc.	5.25% (a)	04/30/2025	285,986
1,475,000	Ardagh Packaging Finance, Inc.	5.25% (a)	08/15/2027	1,105,250
5,320,000	Arrow Electronics, Inc.	3.88%	01/12/2028	4,842,182
845,000	Ashton Woods Finance Company	4.63% (a)	04/01/2030	679,304
1,840,000	ASP Unifrax Holdings, Inc.	5.25% (a)	09/30/2028	1,483,025
1,410,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	1,162,319
3,990,000	AT&T, Inc.	2.75%	06/01/2031	3,316,619
17,295,000	AT&T, Inc.	3.50%	09/15/2053	11,750,830
7,805,000	AT&T, Inc.	3.55%	09/15/2055	5,242,933
13,705,000	Athene Global Funding	4.73% (a)(d)	08/19/2024	13,373,137
10,105,000	Aviation Capital Group LLC	1.95% (a)	09/20/2026	8,572,981
3,700,000	Bank Leumi (Secured Overnight Financing Rate + 1.75%)	4.83%	07/22/2026	3,660,384

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
14,470,000	Bank of America Corporation (5 Year CMT Rate + 1.20%)	2.48%	09/21/2036	10,665,215
3,995,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.11%)	3.84%	04/25/2025	3,902,462
4,985,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.21%)	2.57%	10/20/2032	3,916,624
585,000	Bausch Health Companies, Inc.	6.13% (a)	02/01/2027	404,165
1,290,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	822,906
467,000	Bausch Health Companies, Inc.	11.00% (a)	09/30/2028	366,522
93,000	Bausch Health Companies, Inc.	14.00% (a)	10/15/2030	55,674
1,140,000	BCPE Empire Holdings, Inc.	7.63% (a)	05/01/2027	1,023,754
7,380,000	Berkshire Hathaway Energy Company	4.60% (a)	05/01/2053	6,449,019
5,540,000	Berkshire Hathaway Finance Corporation	2.85%	10/15/2050	3,726,117
3,190,000	Berkshire Hathaway Finance Corporation	3.85%	03/15/2052	2,559,551
4,600,000	Berry Global, Inc.	1.65%	01/15/2027	3,940,488
6,984,000	Boeing Company	2.95%	02/01/2030	5,930,228
4,155,000	Boeing Company	3.75%	02/01/2050	2,870,084
125,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	121,761
2,100,000	Boyne USA, Inc.	4.75% (a)	05/15/2029	1,861,271
5,665,000	BP Capital Markets America, Inc.	2.94%	06/04/2051	3,755,897
6,070,000	BP Capital Markets America, Inc.	3.00%	03/17/2052	4,029,259
3,065,000	Brighthouse Financial Global Funding	1.00% (a)	04/12/2024	2,887,611
3,885,000	Brighthouse Financial Global Funding	2.00% (a)	06/28/2028	3,210,553
10,845,000	Broadcom, Inc.	3.42% (a)	04/15/2033	8,724,654
14,010,000	Brooklyn Union Gas Company	4.49% (a)	03/04/2049	10,767,083
1,270,000	Builders FirstSource, Inc.	4.25% (a)	02/01/2032	1,031,853
1,495,000	Caesars Entertainment, Inc.	4.63% (a)	10/15/2029	1,219,315
1,495,000	Callon Petroleum Company	7.50% (a)	06/15/2030	1,369,868
890,000	Calpine Corporation	4.50% (a)	02/15/2028	795,823
555,000	Calpine Corporation	5.13% (a)	03/15/2028	496,352
600,000	Calpine Corporation	4.63% (a)	02/01/2029	515,795
3,335,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	3,269,552
1,915,000	Carnival Corporation	5.75% (a)	03/01/2027	1,370,700
1,465,000	Carnival Corporation	9.88% (a)	08/01/2027	1,386,850
11,515,000	Carrier Global Corporation	3.38%	04/05/2040	8,784,091
525,000	Carvana Corporation	5.63% (a)	10/01/2025	236,731
749,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	298,196
650,000	Catalent Pharma Solutions, Inc.	3.50% (a)	04/01/2030	514,062
2,520,000	CCO Holdings LLC	4.75% (a)	03/01/2030	2,179,044
1,275,000	CCO Holdings LLC	4.50% (a)	08/15/2030	1,056,223
1,200,000	CCO Holdings LLC	4.75% (a)	02/01/2032	975,294
1,190,000	CCO Holdings LLC	4.25% (a)	01/15/2034	880,600
1,830,000	Cedar Fair LP	5.25%	07/15/2029	1,646,367
1,520,000	Cengage Learning, Inc.	9.50% (a)	06/15/2024	1,451,957
10,845,000	Centene Corporation	2.50%	03/01/2031	8,506,797
6,180,000	CF Industries, Inc.	5.38%	03/15/2044	5,580,243
5,701,000	Charter Communications Operating LLC	4.91%	07/23/2025	5,593,068

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,490,000	Charter Communications Operating LLC	3.50%	03/01/2042	4,179,783
1,219,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	1,156,746
12,650,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	5.75%	05/17/2024	12,670,656
2,815,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.69%)	2.01%	01/25/2026	2,610,996
2,255,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.28%)	3.07%	02/24/2028	2,036,174
770,000	Clarivate Science Holdings Corporation	4.88% (a)	07/01/2029	655,770
460,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	427,444
240,000	Clear Channel Outdoor Holdings, Inc.	7.75% (a)	04/15/2028	175,513
835,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	614,681
1,265,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	1,169,487
2,450,000	CNX Midstream Partners LP	4.75% (a)	04/15/2030	2,013,814
1,210,000	CNX Resources Corporation	6.00% (a)	01/15/2029	1,115,171
425,000	CNX Resources Corporation	7.38% (a)	01/15/2031	407,945
4,005,000	Comcast Corporation	3.95%	10/15/2025	3,926,408
6,965,000	Comcast Corporation	3.40%	04/01/2030	6,367,668
725,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	493,567
1,500,000	CommScope, Inc.	4.75% (a)	09/01/2029	1,212,112
805,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	674,413
785,000	Community Health Systems, Inc.	6.88% (a)	04/15/2029	404,929
1,110,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	807,963
1,095,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	808,950
3,495,000	Constellation Brands, Inc.	3.15%	08/01/2029	3,070,271
2,995,000	Constellation Brands, Inc.	2.88%	05/01/2030	2,556,364
4,950,000	Continental Resources, Inc.	2.27% (a)	11/15/2026	4,295,396
1,233,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	870,338
5,495,000	Corporate Office Properties LP	2.90%	12/01/2033	3,913,193
1,240,000	Coty, Inc.	5.00% (a)	04/15/2026	1,177,581
740,000	Coty, Inc.	6.50% (a)	04/15/2026	711,547
3,085,000	CQP Holdco LP	5.50% (a)	06/15/2031	2,700,548
13,620,000	Crown Castle International Corporation	3.65%	09/01/2027	12,672,975
2,940,000	CSC Holdings LLC	5.75% (a)	01/15/2030	1,664,613
1,050,000	CSI Compressco LP	7.50% (a)	04/01/2025	983,409
14,115,000	CSX Corporation	3.80%	11/01/2046	11,147,250
1,225,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	1,100,550
522,827	CWT Travel Group, Inc.	8.50% (a)	11/19/2026	444,455
410,000	Dana, Inc.	5.38%	11/15/2027	381,028
965,000	Dana, Inc.	5.63%	06/15/2028	879,565
285,000	Dana, Inc.	4.25%	09/01/2030	230,021
1,177,000	Dealer Tire LLC	8.00% (a)	02/01/2028	1,037,471
1,215,000	Diamond Sports Group LLC	5.38% (a)	08/15/2026	144,281
12,376,000	Dick’s Sporting Goods, Inc.	3.15%	01/15/2032	9,689,660
3,330,000	Dick’s Sporting Goods, Inc.	4.10%	01/15/2052	2,159,159
3,500,000	Digital Realty Trust LP	3.70%	08/15/2027	3,253,469
3,000,000	Digital Realty Trust LP	3.60%	07/01/2029	2,685,877
1,515,000	DirectTV Financing LLC	5.88% (a)	08/15/2027	1,358,288
14,685,000	Discover Financial Services	4.10%	02/09/2027	13,839,859

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
345,000	DISH DBS Corporation	5.88%	11/15/2024	321,296
1,275,000	DISH DBS Corporation	5.75% (a)	12/01/2028	1,020,000
620,000	DISH DBS Corporation	5.13%	06/01/2029	401,131
3,180,000	Dollar General Corporation	4.25%	09/20/2024	3,138,417
11,358,000	Dollar Tree, Inc.	4.00%	05/15/2025	11,098,752
1,570,000	Dollar Tree, Inc.	3.38%	12/01/2051	1,060,941
5,585,000	DTE Energy Company	4.22%	11/01/2024	5,493,784
4,400,000	DTE Energy Company	2.95%	03/01/2030	3,748,956
1,265,000	Duke Energy Carolinas LLC	2.85%	03/15/2032	1,073,936
3,840,000	Duke Energy Corporation	4.30%	03/15/2028	3,702,021
10,910,000	Duke Energy Corporation	3.95%	08/15/2047	8,286,179
2,075,000	Dun & Bradstreet Corporation	5.00% (a)	12/15/2029	1,778,406
1,435,000	Elevance Health, Inc.	4.55%	05/15/2052	1,254,442
926,000	Embarq Corporation	8.00%	06/01/2036	432,632
795,000	Emergent BioSolutions, Inc.	3.88% (a)	08/15/2028	396,463
620,000	Encompass Health Corporation	4.50%	02/01/2028	564,169
215,000	Encompass Health Corporation	4.75%	02/01/2030	189,146
1,430,000	Encompass Health Corporation	4.63%	04/01/2031	1,231,404
500,000	Endo Luxembourg Finance Company SARL	6.00% (a)(f)	07/15/2023	27,500
630,000	Endo Luxembourg Finance Company SARL	6.13% (a)	04/01/2029	479,098
865,000	Energizer Holdings, Inc.	6.50% (a)	12/31/2027	824,292
5,905,000	Energy Transfer LP	4.75%	01/15/2026	5,758,250
4,090,000	Energy Transfer LP	4.40%	03/15/2027	3,891,307
7,625,000	Energy Transfer LP	5.00%	05/15/2044	6,252,353
3,785,000	Entergy Corporation	2.80%	06/15/2030	3,205,680
1,235,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	1,012,027
6,985,000	Equinix, Inc.	1.80%	07/15/2027	5,989,384
3,954,000	Exelon Corporation	3.40%	04/15/2026	3,759,051
2,330,000	Exelon Corporation	4.10% (a)	03/15/2052	1,874,208
3,335,000	Expedia Group, Inc.	5.00%	02/15/2026	3,294,881
5,961,000	Expedia Group, Inc.	3.80%	02/15/2028	5,482,583
2,229,000	Expedia Group, Inc.	3.25%	02/15/2030	1,895,714
968,000	Expedia Group, Inc.	2.95%	03/15/2031	780,684
5,580,000	Exxon Mobil Corporation	4.23%	03/19/2040	5,045,593
990,000	Ferrellgas LP	5.38% (a)	04/01/2026	901,788
1,580,000	Fertitta Entertainment LLC	6.75% (a)	01/15/2030	1,277,390
7,620,000	Flowserve Corporation	2.80%	01/15/2032	5,725,865
4,065,000	Ford Motor Company	3.25%	02/12/2032	3,055,749
1,600,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	1,494,008
1,200,000	Ford Motor Credit Company LLC	4.95%	05/28/2027	1,121,724
1,670,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	1,314,053
6,550,000	Fortinet, Inc.	1.00%	03/15/2026	5,741,071
1,610,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (a)	05/01/2028	1,375,632
390,000	Frontier Communications Holdings LLC	5.88% (a)	10/15/2027	363,000
800,000	Frontier Communications Holdings LLC	5.00% (a)	05/01/2028	699,208
100,392	Frontier Communications Holdings LLC	5.88%	11/01/2029	77,801

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,395,000	Frontier Communications Holdings LLC	6.00% (a)	01/15/2030	1,097,688
1,180,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	1,046,141
1,295,000	Gap, Inc.	3.88% (a)	10/01/2031	905,315
1,140,000	GCI LLC	4.75% (a)	10/15/2028	959,556
7,115,000	General Motors Financial Company, Inc.	2.40%	10/15/2028	5,912,710
7,365,000	General Motors Financial Company, Inc.	3.10%	01/12/2032	5,788,951
6,360,000	Georgia Power Company	2.20%	09/15/2024	6,069,215
16,594,000	Georgia Power Company	3.25%	03/15/2051	11,496,551
1,059,000	Glatfelter Corporation	4.75% (a)	11/15/2029	638,154
1,955,000	Global Access, Inc.	5.00% (a)	07/15/2029	1,681,821
1,913,912	Global Aircraft Leasing Company (7.25% PIK)	6.50% (a)	09/15/2024	1,630,941
6,620,000	Global Payments, Inc.	4.95%	08/15/2027	6,432,310
13,448,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.17%)	5.78%	05/15/2026	13,363,549
4,340,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.82%)	5.10%	09/10/2027	4,130,123
1,760,000	Goodyear Tire & Rubber Company	5.25%	07/15/2031	1,441,862
615,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	505,956
1,295,000	Griffon Corporation	5.75%	03/01/2028	1,186,932
665,000	Group 1 Automotive, Inc.	4.00% (a)	08/15/2028	563,993
635,971	Gulfport Energy Corporation	8.00% (a)	05/17/2026	620,883
2,797,000	Halliburton Company	2.92%	03/01/2030	2,404,218
6,120,000	HCA, Inc.	4.13%	06/15/2029	5,599,807
5,405,000	Health Care Service Corporation and Mutual Legal Reserve Company	3.20% (a)	06/01/2050	3,725,850
2,030,000	Helios Software Holdings, Inc.	4.63% (a)	05/01/2028	1,550,818
810,000	Hertz Corporation	5.00% (a)	12/01/2029	615,519
1,075,000	Hess Midstream Operations LP	5.13% (a)	06/15/2028	995,952
2,370,000	Hess Midstream Operations LP	4.25% (a)	02/15/2030	2,029,362
1,355,000	Hess Midstream Operations LP	5.50% (a)	10/15/2030	1,241,459
1,200,000	H-Food Holdings LLC	8.50% (a)	06/01/2026	697,896
975,000	Hightower Holding LLC	6.75% (a)	04/15/2029	819,554
1,797,000	Hilcorp Energy LP	6.25% (a)	11/01/2028	1,629,475
315,000	Hilcorp Energy LP	5.75% (a)	02/01/2029	280,826
7,239,000	Host Hotels & Resorts LP	2.90%	12/15/2031	5,555,004
12,910,000	Hyundai Capital America	2.65% (a)	02/10/2025	12,151,484
1,300,000	Icahn Enterprises LP	5.25%	05/15/2027	1,193,140
230,000	iHeartCommunications, Inc.	8.38%	05/01/2027	196,072
960,000	iHeartCommunications, Inc.	5.25% (a)	08/15/2027	814,717
1,875,000	II-VI, Inc.	5.00% (a)	12/15/2029	1,619,494
4,340,000	Illumina, Inc.	0.55%	03/23/2023	4,295,902
1,275,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	1,069,536
1,435,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	1,292,541
6,111,000	Invitation Homes Operating Partnership LP	2.70%	01/15/2034	4,473,758
1,380,000	Iron Mountain, Inc.	4.88% (a)	09/15/2029	1,205,954
850,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	700,566
750,000	JELD-WEN, Inc.	4.63% (a)	12/15/2025	629,160

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,420,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.92%)	2.60%	02/24/2026	4,159,042
5,210,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.02%)	2.07%	06/01/2029	4,360,381
7,365,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.25%)	2.58%	04/22/2032	5,917,448
7,100,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.26%)	2.96%	01/25/2033	5,797,205
1,295,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.99%)	4.85%	07/25/2028	1,264,471
8,800,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	7,220,362
10,144,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	10,774,853
380,000	LD Holdings Group LLC	6.50% (a)	11/01/2025	256,670
185,000	LD Holdings Group LLC	6.13% (a)	04/01/2028	112,202
1,300,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	1,112,368
1,320,000	Legacy LifePoint Health LLC	4.38% (a)	02/15/2027	1,118,568
1,015,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	904,619
530,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	381,971
1,260,000	LFS Topco LLC	5.88% (a)	10/15/2026	1,018,347
895,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	506,964
920,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	534,609
3,760,000	Lowe’s Companies, Inc.	4.40%	09/08/2025	3,707,716
3,775,000	Lowe’s Companies, Inc.	5.63%	04/15/2053	3,635,218
1,745,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	1,546,611
880,000	Lumen Technologies, Inc.	5.13% (a)	12/15/2026	766,396
535,000	Lumen Technologies, Inc.	4.00% (a)	02/15/2027	454,580
1,235,000	M/I Homes, Inc.	4.95%	02/01/2028	1,099,199
1,030,000	Madison IAQ LLC	4.13% (a)	06/30/2028	862,625
1,010,000	Madison IAQ LLC	5.88% (a)	06/30/2029	694,152
7,065,000	Magallanes, Inc.	3.76% (a)	03/15/2027	6,372,298
4,829,000	Marathon Petroleum Corporation	5.13%	12/15/2026	4,806,092
6,580,000	Marriott International, Inc.	3.13%	06/15/2026	6,168,015
8,075,000	Marriott International, Inc.	2.75%	10/15/2033	6,183,413
10,955,000	Marvell Technology, Inc.	4.20%	06/22/2023	10,893,736
6,750,000	Massachusetts Mutual Life Insurance Company	3.20% (a)	12/01/2061	4,155,171
1,085,000	Match Group Holdings LLC	5.00% (a)	12/15/2027	1,000,066
6,465,000	McDonald’s Corporation	4.45%	03/01/2047	5,636,942
1,085,000	McGraw-Hill Education, Inc.	5.75% (a)	08/01/2028	913,391
1,700,000	Medline Borrower LP	5.25% (a)	10/01/2029	1,353,293
1,130,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	950,085
50,000	Metropolitan Edison Company	4.00% (a)	04/15/2025	47,893
830,000	Michaels Companies, Inc.	5.25% (a)	05/01/2028	668,761
1,160,000	Michaels Companies, Inc.	7.88% (a)	05/01/2029	777,140
1,238,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	1,054,979
1,380,000	Minerva Merger Sub, Inc.	6.50% (a)	02/15/2030	1,019,554
600,000	ModivCare Escrow Issuer, Inc.	5.00% (a)	10/01/2029	506,760
810,000	ModivCare, Inc.	5.88% (a)	11/15/2025	761,899

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,660,000	Monongahela Power Company	5.40% (a)	12/15/2043	4,511,981
2,430,000	Morgan Stanley (Secured Overnight Financing Rate + 1.29%)	2.94%	01/21/2033	1,972,106
15,579,000	Morgan Stanley (Secured Overnight Financing Rate + 1.36%)	2.48%	09/16/2036	11,332,008
4,590,000	Morgan Stanley (Secured Overnight Financing Rate + 1.61%)	4.21%	04/20/2028	4,372,565
4,330,000	Morgan Stanley (Secured Overnight Financing Rate + 1.67%)	4.68%	07/17/2026	4,259,958
342,000	Moss Creek Resources Holdings, Inc.	7.50% (a)	01/15/2026	308,881
1,250,000	MPLX LP	4.00%	03/15/2028	1,164,871
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	861,797
1,020,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	962,859
1,635,000	Nasdaq, Inc.	3.95%	03/07/2052	1,250,223
1,845,000	National Rural Utilities Cooperative Finance Corporation	5.45%	10/30/2025	1,869,056
1,975,000	Nationstar Mortgage Holdings, Inc.	5.75% (a)	11/15/2031	1,538,130
955,000	Navient Corporation	5.00%	03/15/2027	837,691
1,185,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	932,832
6,163,000	NetApp, Inc.	1.88%	06/22/2025	5,666,098
765,000	Netflix, Inc.	5.38% (a)	11/15/2029	743,408
550,000	Netflix, Inc.	4.88% (a)	06/15/2030	513,853
505,000	News Corporation	5.13% (a)	02/15/2032	460,280
4,950,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	4,886,040
3,500,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	2,886,193
845,000	NFP Corporation	4.88% (a)	08/15/2028	720,443
1,015,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	905,503
410,000	NGL Energy Partners LP	7.50%	04/15/2026	314,276
2,988,000	NGPL PipeCo LLC	3.25% (a)	07/15/2031	2,438,271
8,995,000	Northrop Grumman Corporation	5.15%	05/01/2040	8,783,836
4,395,000	NRG Energy, Inc.	2.00% (a)	12/02/2025	3,924,636
1,715,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	1,306,869
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,591,635
940,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	916,801
1,075,000	Occidental Petroleum Corporation	6.63%	09/01/2030	1,113,308
1,570,000	Occidental Petroleum Corporation	6.13%	01/01/2031	1,587,450
650,000	Occidental Petroleum Corporation	6.45%	09/15/2036	664,466
660,000	Occidental Petroleum Corporation	6.60%	03/15/2046	680,622
1,885,000	Olympus Water US Holding Corporation	4.25% (a)	10/01/2028	1,532,795
1,100,000	Olympus Water US Holding Corporation	6.25% (a)	10/01/2029	836,557
850,000	OneMain Finance Corporation	6.88%	03/15/2025	818,469
280,000	OneMain Finance Corporation	7.13%	03/15/2026	266,871
825,000	OneMain Finance Corporation	5.38%	11/15/2029	676,137
3,330,000	ONEOK, Inc.	3.40%	09/01/2029	2,884,984
3,265,000	Oracle Corporation	6.25%	11/09/2032	3,427,532
2,280,000	Oracle Corporation	3.80%	11/15/2037	1,813,354
8,865,000	Oracle Corporation	3.85%	04/01/2060	5,929,327
2,470,000	Organon & Company	5.13% (a)	04/30/2031	2,143,059
1,800,000	Owens & Minor, Inc.	6.63% (a)	04/01/2030	1,549,260
7,272,000	Owens Corning	4.40%	01/30/2048	5,665,749
7,693,000	Pacific Gas and Electric Company	2.50%	02/01/2031	5,986,436

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,622,000	Packaging Corporation of America	3.40%	12/15/2027	6,090,871
953,000	Par Petroleum LLC	7.75% (a)	12/15/2025	919,345
875,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	741,825
3,325,000	Parker-Hannifin Corporation	4.25%	09/15/2027	3,231,559
335,000	PBF Holding Company LLC	6.00%	02/15/2028	299,398
905,000	PECF USS Intermediate Holding Corporation	8.00% (a)	11/15/2029	589,146
2,085,000	Penn National Gaming, Inc.	5.63% (a)	01/15/2027	1,893,847
940,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	743,825
1,575,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	1,230,672
6,000,000	Penske Truck Leasing Company LP	4.20% (a)	04/01/2027	5,638,497
4,055,000	PepsiCo, Inc.	3.60%	02/18/2028	3,889,835
1,450,000	Performance Food Group, Inc.	5.50% (a)	10/15/2027	1,370,670
1,175,000	Performance Food Group, Inc.	4.25% (a)	08/01/2029	1,019,665
1,095,000	PetSmart, Inc.	7.75% (a)	02/15/2029	1,030,469
1,200,000	Pike Corporation	5.50% (a)	09/01/2028	1,051,044
1,862,000	Pioneer Natural Resources Company	1.90%	08/15/2030	1,462,352
430,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	390,010
303,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	262,042
1,090,000	Premier Entertainment Sub LLC	5.63% (a)	09/01/2029	805,183
1,175,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	1,071,858
6,870,000	Prudential Financial, Inc.	3.91%	12/07/2047	5,504,168
950,000	Radiate Holdco LLC	4.50% (a)	09/15/2026	699,466
745,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	419,386
8,375,000	Raytheon Technologies Corporation	3.03%	03/15/2052	5,717,899
1,560,000	Realogy Group LLC	5.25% (a)	04/15/2030	1,140,064
765,000	Rent-A-Center, Inc.	6.38% (a)	02/15/2029	619,840
650,000	Roller Bearing Company of America, Inc.	4.38% (a)	10/15/2029	562,867
1,475,000	Royal Caribbean Cruises Ltd.	5.50% (a)	08/31/2026	1,242,687
8,560,000	Royalty Pharma PLC	3.30%	09/02/2040	5,971,124
1,050,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	803,146
5,293,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	5,198,008
1,595,000	Sabra Health Care LP	3.20%	12/01/2031	1,190,431
3,060,000	Santander Holdings USA, Inc. (Secured Overnight Financing Rate + 1.25%)	2.49%	01/06/2028	2,629,487
880,000	Schweitzer-Mauduit International, Inc.	6.88% (a)	10/01/2026	778,686
1,535,000	Scientific Games Holdings LP	6.63% (a)	03/01/2030	1,298,610
1,450,000	Scotts Miracle-Gro Company	4.50%	10/15/2029	1,177,110
350,000	Scripps Escrow, Inc.	5.88% (a)	07/15/2027	312,928
580,000	Scripps Escrow, Inc.	3.88% (a)	01/15/2029	466,303
1,250,000	SEG Holding LLC	5.63% (a)	10/15/2028	1,178,775
1,540,000	Select Medical Corporation	6.25% (a)	08/15/2026	1,467,451
1,100,000	Sirius XM Radio, Inc.	5.50% (a)	07/01/2029	1,006,538
690,000	Sirius XM Radio, Inc.	4.13% (a)	07/01/2030	570,951
14,298,000	Smithfield Foods, Inc.	4.25% (a)	02/01/2027	13,187,093
1,640,000	Sonic Automotive, Inc.	4.63% (a)	11/15/2029	1,315,293
5,365,000	Southern Company (5 Year CMT Rate + 2.92%)	3.75%	09/15/2051	4,345,389

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,595,000	Southwestern Electric Power Company	3.25%	11/01/2051	3,040,919
1,215,000	Southwestern Energy Company	5.38%	02/01/2029	1,128,134
1,350,000	Southwestern Energy Company	4.75%	02/01/2032	1,156,295
1,230,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	1,066,479
975,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	865,547
1,130,000	SRS Distribution, Inc.	6.13% (a)	07/01/2029	915,097
1,090,000	Staples, Inc.	7.50% (a)	04/15/2026	940,387
480,000	Staples, Inc.	10.75% (a)	04/15/2027	346,406
950,000	Station Casinos LLC	4.63% (a)	12/01/2031	763,276
1,470,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	1,251,349
1,550,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	1,332,516
635,000	Sunoco LP	6.00%	04/15/2027	626,376
475,000	Sunoco LP	4.50%	05/15/2029	416,169
510,000	SWF Escrow Issuer Corporation	6.50% (a)	10/01/2029	296,182
10,715,000	Synchrony Financial	3.95%	12/01/2027	9,573,496
8,600,000	Sysco Corporation	3.30%	02/15/2050	5,934,434
950,000	Tenet Healthcare Corporation	6.25% (a)	02/01/2027	914,413
835,000	Tenet Healthcare Corporation	6.13% (a)	10/01/2028	749,354
1,500,000	Tenet Healthcare Corporation	6.13% (a)	06/15/2030	1,431,832
4,310,000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	3,960,314
6,395,000	T-Mobile USA, Inc.	2.25%	02/15/2026	5,829,113
6,410,000	T-Mobile USA, Inc.	3.40%	10/15/2052	4,335,943
460,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	408,826
1,720,000	TransDigm, Inc.	5.50%	11/15/2027	1,618,658
1,124,375	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	1,095,928
1,320,000	Trident TPI Holdings, Inc.	6.63% (a)	11/01/2025	1,153,081
4,546,000	Triton Container International Ltd	3.25%	03/15/2032	3,516,308
2,385,000	Triton Container International Ltd.	1.15% (a)	06/07/2024	2,206,948
1,045,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	839,595
1,180,000	Uber Technologies, Inc.	4.50% (a)	08/15/2029	1,030,293
440,000	United Airlines, Inc.	4.38% (a)	04/15/2026	408,595
1,255,000	United Airlines, Inc.	4.63% (a)	04/15/2029	1,094,926
1,365,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	1,313,717
2,645,000	UnitedHealth Group, Inc.	4.95%	05/15/2062	2,492,651
950,000	Uniti Group LP	6.50% (a)	02/15/2029	631,152
1,000,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	838,135
1,020,000	US Foods, Inc.	4.75% (a)	02/15/2029	906,882
980,000	USA Compression Partners LP	6.88%	09/01/2027	917,873
1,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	884,162
2,420,000	Verizon Communications, Inc.	3.88%	03/01/2052	1,847,143
4,350,000	Viatris, Inc.	1.65%	06/22/2025	3,943,641
1,265,000	Victoria's Secret Company	4.63% (a)	07/15/2029	994,796
440,000	Viking Cruises Ltd.	13.00% (a)	05/15/2025	464,920
3,150,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	2,572,745
2,525,000	Virginia Electric and Power Company	3.75%	05/15/2027	2,413,661
475,000	Virtusa Corporation	7.13% (a)	12/15/2028	362,673

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
7,643,000	VMware, Inc.	2.20%	08/15/2031	5,818,286
2,505,000	Vornado Realty LP	2.15%	06/01/2026	2,119,803
6,735,000	Warnermedia Holdings, Inc.	4.05% (a)	03/15/2029	5,839,516
1,660,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	1,566,467
292,000	Weatherford International Ltd.	11.00% (a)	12/01/2024	298,942
755,000	Weatherford International Ltd.	6.50% (a)	09/15/2028	741,214
940,000	Weatherford International Ltd.	8.63% (a)	04/30/2030	904,368
5,375,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	3.20%	06/17/2027	4,992,372
5,720,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.98%)	4.81%	07/25/2028	5,596,125
6,085,000	Wells Fargo & Company (Secured Overnight Financing Rate 3 Month + 1.43%)	2.88%	10/30/2030	5,181,630
1,400,000	Western Midstream Operating LP	4.30%	02/01/2030	1,225,245
13,920,000	Western Union Company	2.75%	03/15/2031	10,571,325
365,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	129,575
11,311,000	Willis North America, Inc.	4.50%	09/15/2028	10,681,247
2,835,000	Workday, Inc.	3.70%	04/01/2029	2,606,900
1,020,000	WR Grace Holdings LLC	5.63% (a)	08/15/2029	825,965
10,922,000	WRKCo, Inc.	3.75%	03/15/2025	10,572,519
1,215,000	Wyndham Hotels & Resorts, Inc.	4.38% (a)	08/15/2028	1,092,042
1,270,000	XHR LP	4.88% (a)	06/01/2029	1,041,941
775,000	Zayo Group Holdings, Inc.	4.00% (a)	03/01/2027	574,058
360,000	Zayo Group Holdings, Inc.	6.13% (a)	03/01/2028	204,922
Total US Corporate Bonds (Cost $1,275,732,622)				1,084,153,669
US Government and Agency Mortgage Backed Obligations - 17.1%				
276,691	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	283,135
145,484	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	148,611
5,705,797	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	5,203,483
3,097,743	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	2,797,748
2,991,403	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	2,690,006
11,072,025	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08701	3.00%	04/01/2046	9,921,427
722,623	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08737	3.00%	12/01/2046	647,569
6,679,099	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G61645	4.00%	10/01/2048	6,381,961
1,059,673	Federal Home Loan Mortgage Corporation Pass-Thru, Pool N70081	5.50%	07/01/2038	1,046,087
5,296,600	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q33789	3.50%	06/01/2045	4,945,430
12,387,507	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QE7537	4.50%	08/01/2052	11,938,183
16,194,580	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	14,603,912
8,621,540	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	7,162,459
64,989,270	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7538	2.00%	04/01/2051	53,960,417
11,389,330	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8174	3.00%	10/01/2051	10,017,165
25,542,318	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8221	3.50%	06/01/2052	23,236,512
880,234	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	798,074
143,106	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	136,898
3,978,134	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V83144	4.00%	04/01/2047	3,807,912
11,719,515	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	10,493,875

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
32,792	Federal Home Loan Mortgage Corporation REMICS, Series 2692-SC (-2 x 1 Month LIBOR USD + 13.29%, 0.00% Floor, 13.29% Cap)	4.65% (j)	07/15/2033	31,699
890,813	Federal Home Loan Mortgage Corporation REMICS, Series 2722-PS (-1 x 1 Month LIBOR USD + 9.89%, 0.00% Floor, 9.89% Cap)	5.09% (j)	12/15/2033	883,402
39,404	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	39,520
88,914	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 0.00% Floor, 6.50% Cap)	2.18% (i)(j)	07/15/2035	6,249
42,516	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 0.00% Floor, 6.73% Cap)	2.41% (i)(j)	10/15/2035	3,554
138,532	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	140,538
10,709	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	10,174
154,639	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	154,350
42,282	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 0.00% Floor, 6.08% Cap)	1.76% (i)(j)	02/15/2037	2,714
95,417	Federal Home Loan Mortgage Corporation REMICS, Series 3382-SB (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.68% (i)(j)	11/15/2037	5,750
118,114	Federal Home Loan Mortgage Corporation REMICS, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 0.00% Floor, 6.39% Cap)	2.07% (i)(j)	11/15/2037	6,622
71,201	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 0.00% Floor, 6.18% Cap)	1.86% (i)(j)	02/15/2038	4,724
17,586	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 0.00% Floor, 5.65% Cap)	1.33% (i)(j)	03/15/2038	917
17,586	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 0.00% Floor, 5.65% Cap)	1.33% (i)(j)	03/15/2038	884
63,919	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.27% (b)(i)(l)	06/15/2038	60,128
35,199	Federal Home Loan Mortgage Corporation REMICS, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 0.00% Floor, 4.95% Cap)	0.63% (i)(j)	08/15/2039	1,442
113,422	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.68% (i)(j)	10/15/2049	6,633
102,931	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 0.00% Floor, 6.35% Cap)	2.03% (i)(j)	03/15/2032	5,432
462,098	Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ	5.50%	08/15/2036	470,320
174,906	Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 0.00% Floor, 5.77% Cap)	1.45% (i)(j)	05/15/2040	11,787
119,708	Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	5.50%	08/15/2036	121,821
1,246,307	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50%	12/15/2040	1,198,278
605,895	Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.50%	12/15/2030	584,561
162,797	Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 0.00% Floor, 9.50% Cap)	0.86% (j)	01/15/2041	118,319
101,340	Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 0.00% Floor, 9.86% Cap)	1.22% (j)	01/15/2041	71,400
471,417	Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ	5.50%	07/15/2034	477,864
391,387	Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.50%	02/15/2031	377,401

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
538,891	Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ	4.50%	03/15/2041	531,148
473,504	Federal Home Loan Mortgage Corporation REMICS, Series 3819-ZU	5.50%	07/15/2034	480,067
1,313,618	Federal Home Loan Mortgage Corporation REMICS, Series 3824-EY	3.50%	03/15/2031	1,266,547
251,282	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 0.00% Floor, 13.20% Cap)	0.25% (j)	02/15/2041	153,166
789,935	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	800,900
2,236,181	Federal Home Loan Mortgage Corporation REMICS, Series 3889-VZ	4.00%	07/15/2041	2,105,819
2,092,680	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00%	08/15/2041	2,112,544
770,329	Federal Home Loan Mortgage Corporation REMICS, Series 3972-AZ	3.50%	12/15/2041	689,352
7,943,609	Federal Home Loan Mortgage Corporation REMICS, Series 4165-ZT	3.00% (k)	02/15/2043	6,408,759
2,289,978	Federal Home Loan Mortgage Corporation REMICS, Series 4291-MS (-1 x 1 Month LIBOR USD + 5.90%, 0.00% Floor, 5.90% Cap)	1.58% (i)(j)	01/15/2054	180,769
8,441,768	Federal Home Loan Mortgage Corporation REMICS, Series 4413-AZ	3.50%	11/15/2044	7,834,025
2,578,939	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2041	2,496,469
12,021,865	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	11,188,961
14,108,411	Federal Home Loan Mortgage Corporation REMICS, Series 4542-AC	2.70%	01/15/2045	13,017,205
34,934,000	Federal Home Loan Mortgage Corporation REMICS, Series 5138-HM	2.00%	04/25/2051	26,864,250
9,448,013	Federal Home Loan Mortgage Corporation REMICS, Series 5148-BZ	2.50% (k)	10/25/2051	5,511,510
13,849,316	Federal Home Loan Mortgage Corporation REMICS, Series 5195-ZN	2.50% (k)	02/25/2052	9,025,570
178,275	Federal Home Loan Mortgage Corporation REMICS, Series R003-ZA	5.50%	10/15/2035	181,474
53,595	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	54,781
44,094	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	45,071
373,563	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	381,837
184,813	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	188,907
253,837	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	259,460
58,975	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	59,356
315,014	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	316,549
276,315	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	267,714
27,135	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	26,011
5,806	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	5,698
445,933	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	432,065
4,584,837	Federal National Mortgage Association Pass-Thru, Pool AL9238	3.00%	10/01/2041	4,159,507
1,226,385	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	1,174,520
6,558,716	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	5,909,273

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
8,304,806	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	7,364,186
3,705,686	Federal National Mortgage Association Pass-Thru, Pool AS7724	2.50%	08/01/2046	3,198,932
12,048,052	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	10,796,394
8,392,284	Federal National Mortgage Association Pass-Thru, Pool BD8013	2.50%	09/01/2046	7,244,689
2,121,587	Federal National Mortgage Association Pass-Thru, Pool BM4094	3.00%	03/01/2043	1,932,841
12,337,047	Federal National Mortgage Association Pass-Thru, Pool BM6089	3.50%	12/01/2044	11,537,876
6,769,938	Federal National Mortgage Association Pass-Thru, Pool BN7712	2.50%	08/01/2034	6,240,337
7,549,966	Federal National Mortgage Association Pass-Thru, Pool CA3903	3.00%	07/01/2034	7,093,853
11,304,363	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	10,095,348
33,667,496	Federal National Mortgage Association Pass-Thru, Pool FM2310	3.00%	01/01/2048	30,031,272
17,862,491	Federal National Mortgage Association Pass-Thru, Pool FM4575	2.50%	10/01/2050	15,421,553
11,244,444	Federal National Mortgage Association Pass-Thru, Pool FM6061	2.00%	02/01/2051	9,273,455
31,502,880	Federal National Mortgage Association Pass-Thru, Pool FM8214	4.00%	05/01/2049	30,037,356
7,404,204	Federal National Mortgage Association Pass-Thru, Pool FM8664	3.00%	10/01/2046	6,629,254
25,374,226	Federal National Mortgage Association Pass-Thru, Pool FM8972	4.00%	06/01/2049	24,258,270
6,040,500	Federal National Mortgage Association Pass-Thru, Pool FM9846	2.50%	12/01/2051	5,132,489
58,865,766	Federal National Mortgage Association Pass-Thru, Pool FM9993	3.50%	07/01/2051	54,103,578
41,427,977	Federal National Mortgage Association Pass-Thru, Pool FS0174	2.50%	01/01/2052	35,187,490
43,580,147	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	40,013,682
199,832	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	198,480
136,048	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	135,127
4,618	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	4,518
2,487,744	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	2,251,791
1,116,190	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	989,898
1,912,557	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	1,731,099
4,073,976	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	3,612,519
1,675,424	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	1,485,652
10,848,016	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	9,751,183
28,300,727	Federal National Mortgage Association Pass-Thru, Pool MA4237	2.00%	01/01/2051	23,167,150
72,101,323	Federal National Mortgage Association Pass-Thru, Pool MA4326	2.50%	05/01/2051	61,320,008
31,570,602	Federal National Mortgage Association Pass-Thru, Pool MA4709	5.00%	07/01/2052	31,163,601
943,877	Federal National Mortgage Association REMICS, Series 2005-20-QH	5.00%	03/25/2035	938,478
173,787	Federal National Mortgage Association REMICS, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 0.00% Floor, 6.58% Cap)	2.19% (i)(j)	10/25/2036	15,682
71,919	Federal National Mortgage Association REMICS, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 0.00% Floor, 6.75% Cap)	2.36% (i)(j)	07/25/2036	5,776
54,938	Federal National Mortgage Association REMICS, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.86% (i)(j)	05/25/2037	3,043
702,474	Federal National Mortgage Association REMICS, Series 2007-30-FS (-5 x 1 Month LIBOR USD + 29.83%, 0.00% Floor, 29.83% Cap)	9.50% (j)	04/25/2037	703,252
273,145	Federal National Mortgage Association REMICS, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 0.00% Floor, 6.44% Cap)	2.05% (i)(j)	04/25/2037	23,111
41,670	Federal National Mortgage Association REMICS, Series 2008-29-ZA	4.50%	04/25/2038	40,740
15,037	Federal National Mortgage Association REMICS, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (i)(j)	07/25/2038	803

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
173,722	Federal National Mortgage Association REMICS, Series 2009-111-EZ	5.00%	01/25/2040	171,354
5,252	Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 0.00% Floor, 6.25% Cap)	1.86% (i)(j)	01/25/2040	477
28,245	Federal National Mortgage Association REMICS, Series 2009-16-MZ	5.00%	03/25/2029	27,983
25,196	Federal National Mortgage Association REMICS, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 0.00% Floor, 5.95% Cap)	1.56% (i)(j)	07/25/2039	1,798
57,380	Federal National Mortgage Association REMICS, Series 2009-62-PS (-1 x 1 Month LIBOR USD + 6.10%, 0.00% Floor, 6.10% Cap)	1.71% (i)(j)	08/25/2039	2,081
465,251	Federal National Mortgage Association REMICS, Series 2009-77-ZA	4.50%	10/25/2039	454,799
123,584	Federal National Mortgage Association REMICS, Series 2009-83-Z	4.50%	10/25/2039	119,101
33,729	Federal National Mortgage Association REMICS, Series 2010-101-ZH	4.50%	07/25/2040	32,969
150,915	Federal National Mortgage Association REMICS, Series 2010-112-ZA	4.00%	10/25/2040	141,863
69,238	Federal National Mortgage Association REMICS, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 0.00% Floor, 4.50% Cap)	0.11% (i)(j)	10/25/2040	2,689
29,336	Federal National Mortgage Association REMICS, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 0.00% Floor, 15.00% Cap)	2.64% (j)	12/25/2040	25,591
21,187	Federal National Mortgage Association REMICS, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 0.00% Floor, 5.00% Cap)	0.61% (i)(j)	04/25/2040	714
13,716	Federal National Mortgage Association REMICS, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 0.00% Floor, 4.93% Cap)	0.54% (i)(j)	04/25/2040	675
84,796	Federal National Mortgage Association REMICS, Series 2010-35-SP (-1 x 1 Month LIBOR USD + 6.35%, 0.00% Floor, 6.35% Cap)	1.96% (i)(j)	04/25/2050	8,008
5,390	Federal National Mortgage Association REMICS, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 0.00% Floor, 6.45% Cap)	2.06% (i)(j)	04/25/2040	130
568,933	Federal National Mortgage Association REMICS, Series 2010-37-MY	4.50%	04/25/2040	525,648
114,357	Federal National Mortgage Association REMICS, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 0.00% Floor, 5.00% Cap)	0.61% (i)(j)	01/25/2040	5,601
196,577	Federal National Mortgage Association REMICS, Series 2010-60-VZ	5.00%	10/25/2039	197,923
88,577	Federal National Mortgage Association REMICS, Series 2010-64-EZ	5.00%	06/25/2040	88,195
124,945	Federal National Mortgage Association REMICS, Series 2010-7-PE	5.00%	02/25/2040	118,261
41,477	Federal National Mortgage Association REMICS, Series 2010-90-GS (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (i)(j)	08/25/2040	2,825
27,668	Federal National Mortgage Association REMICS, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 0.00% Floor, 25.00% Cap)	4.40% (j)	09/25/2040	28,976
1,228,176	Federal National Mortgage Association REMICS, Series 2011-141-PZ	4.00%	01/25/2042	1,170,926
284,886	Federal National Mortgage Association REMICS, Series 2011-25-KY	3.00%	04/25/2026	276,680
371,116	Federal National Mortgage Association REMICS, Series 2011-29-AL	3.50%	04/25/2031	357,409
507,057	Federal National Mortgage Association REMICS, Series 2011-59-MA	4.50%	07/25/2041	490,902
17,869,281	Federal National Mortgage Association REMICS, Series 2013-6-ZB	3.00% (k)	02/25/2043	15,522,103

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
5,702,993	Federal National Mortgage Association REMICS, Series 2017-46-ZL	3.50% (k)	06/25/2057	4,573,860
911,301	Federal National Mortgage Association REMICS, Series 2017-86-MA	3.00%	04/25/2046	855,727
10,831,290	Federal National Mortgage Association REMICS, Series 2018-21-IO	3.00% (i)	04/25/2048	1,685,542
17,041,222	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (l)	04/25/2048	12,938,469
8,686,815	Federal National Mortgage Association REMICS, Series 2018-35-IO	3.00% (i)	05/25/2048	1,503,610
33,324,841	Federal National Mortgage Association REMICS, Series 2018-35-PO	0.00% (l)	05/25/2048	23,909,964
32,588,048	Federal National Mortgage Association REMICS, Series 2020-49-ZD	2.00% (k)	07/25/2050	20,050,904
8,381,856	Federal National Mortgage Association REMICS, Series 2020-63-DZ	2.00% (k)	09/25/2050	5,270,314
18,569,139	Federal National Mortgage Association REMICS, Series 2021-48-NS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 0.00% Floor, 3.65% Cap)	0.00% (i)(j)	08/25/2051	489,161
9,403,265	Federal National Mortgage Association REMICS, Series 2022-12-MZ	3.00% (k)	03/25/2052	6,470,948
25,565,235	Federal National Mortgage Association REMICS, Series 2022-28-Z	2.50% (k)	02/25/2052	18,316,287
15,050,738	Federal National Mortgage Association REMICS, Series 2022-31-GZ	2.00% (k)	03/25/2052	10,252,792
66,567,938	Federal National Mortgage Association REMICS, Series 2022-3-ZW	2.00% (k)	02/25/2052	37,761,881
22,936,532	Federal National Mortgage Association REMICS, Series 2022-40-AZ	2.00% (k)	08/25/2050	14,938,564
17,450,500	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	15,527,255
39,950,000	Federal National Mortgage Association, Pool BL4421	2.14%	10/01/2029	34,729,698
25,972,000	Federal National Mortgage Association, Pool BL4424	2.14%	10/01/2029	22,578,215
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	24,955,830
32,930,000	Federal National Mortgage Association, Pool BL4592	2.28%	11/01/2029	28,717,777
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	15,711,308
4,900,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	3,354,550
36,599,790	Federal National Mortgage Association, Pool BS4941	2.46%	04/01/2032	31,027,961
144,879	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	146,642
106,464	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 0.00% Floor, 5.45% Cap)	1.06% (i)(j)	11/25/2039	6,636
7,904,772	Federal Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% (b)	11/25/2057	7,051,185
14,589,184	Federal Seasoned Credit Risk Transfer Trust, Series 2019-4-M55D	4.00%	02/25/2059	13,884,348
96,502	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 0.00% Floor, 7.10% Cap)	2.75% (i)(j)	08/20/2033	4,250
49,668	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.70% (i)(j)	09/20/2038	1,296
662,585	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	651,170
714,698	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	700,878
699,852	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	686,931
906,956	Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	906,749
2,329,537	Government National Mortgage Association, Series 2010-113-SM (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.70% (i)(j)	09/20/2040	226,729

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
97,299	Government National Mortgage Association, Series 2010-25-ZB	4.50% (k)	02/16/2040	95,757
1,198,931	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	1,150,597
4,007,242	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	3,924,710
2,670,005	Government National Mortgage Association, Series 2013-117-MS (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.80% (i)(j)	02/20/2043	118,814
2,116,630	Government National Mortgage Association, Series 2013-122-SB (-1 x 1 Month LIBOR USD + 6.10%, 0.00% Floor, 6.10% Cap)	1.77% (i)(j)	08/16/2043	192,375
3,110,923	Government National Mortgage Association, Series 2014-102-TS (-1 x 1 Month LIBOR USD + 5.60%, 0.00% Floor, 5.60% Cap)	1.25% (i)(j)	07/20/2044	245,719
2,643,936	Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.20%, 0.00% Floor, 6.20% Cap)	1.85% (i)(j)	08/20/2044	282,226
2,313,444	Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month LIBOR USD + 6.20%, 0.00% Floor, 6.20% Cap)	1.85% (i)(j)	08/20/2044	246,948
17,415,399	Government National Mortgage Association, Series 2020-61-IA	3.00% (i)	05/20/2050	2,523,453
12,447,316	Government National Mortgage Association, Series 2021-117-ID	3.50% (i)	06/20/2051	1,386,576
26,971,508	Government National Mortgage Association, Series 2021-155-UI	4.50% (i)	09/20/2051	4,761,466
20,145,157	Government National Mortgage Association, Series 2021-214-IG	2.50% (i)	12/20/2051	2,933,493
17,170,749	Government National Mortgage Association, Series 2022-83-GZ	3.00% (k)	05/20/2052	13,164,384
46,021,663	Government National Mortgage Association Pass-Thru, Pool 785662	2.50%	10/20/2051	38,904,456
29,651,269	Government National Mortgage Association Pass-Thru, Pool 785713	2.50%	10/20/2051	25,212,647
13,715,795	Government National Mortgage Association Pass-Thru, Pool 785764	2.50%	11/20/2051	11,664,412
Total US Government and Agency Mortgage Backed Obligations (Cost $1,421,995,972)				1,218,752,542
US Government and Agency Obligations - 19.2%				
25,700,000	United States Treasury Notes	0.25%	09/30/2023	24,846,572
6,750,000	United States Treasury Notes	3.00%	06/30/2024	6,589,160
158,100,000	United States Treasury Notes	3.25%	08/31/2024	154,820,660
7,500,000	United States Treasury Notes	3.00%	07/15/2025	7,265,625
7,300,000	United States Treasury Notes	3.13%	08/15/2025	7,088,414
205,300,000	United States Treasury Notes	4.50%	11/15/2025	206,567,087
6,650,000	United States Treasury Notes	3.25%	06/30/2027	6,432,316
4,200,000	United States Treasury Notes	2.75%	07/31/2027	3,974,250
3,600,000	United States Treasury Notes	4.13%	09/30/2027	3,613,781
130,400,000	United States Treasury Notes	4.13%	10/31/2027	130,889,000
56,200,000	United States Treasury Notes	1.25%	03/31/2028	48,858,875
5,200,000	United States Treasury Notes	3.25%	06/30/2029	4,977,375
155,250,000	United States Treasury Notes	2.63%	07/31/2029	142,990,709
5,500,000	United States Treasury Notes	0.00%	12/31/2029	5,485,821
134,400,000	United States Treasury Notes	2.88%	05/15/2032	123,900,000
61,100,000	United States Treasury Notes	4.13%	11/15/2032	62,364,961
57,400,000	United States Treasury Notes	2.25%	05/15/2041	43,182,289
79,500,000	United States Treasury Notes	3.25%	05/15/2042	69,736,406
5,600,000	United States Treasury Notes	4.00%	11/15/2042	5,484,500
415,000,000	United States Treasury Notes	1.25%	05/15/2050	223,492,091
46,800,000	United States Treasury Notes	2.88%	05/15/2052	37,513,125
54,000,000	United States Treasury Notes	3.00%	08/15/2052	44,507,813

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,700,000	United States Treasury Notes	4.00%	11/15/2052	6,711,516
Total US Government and Agency Obligations (Cost $1,444,195,499)				1,371,292,346
Affiliated Mutual Funds - 6.3%				
11,446,899	DoubleLine Global Bond Fund (Class I) (m)			94,436,918
36,335,486	DoubleLine Infrastructure Income Fund (Class I)			320,115,632
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)			33,950,000
Total Affiliated Mutual Funds (Cost $526,627,597)				448,502,550
Common Stocks - 0.0% (o)				
4,329	Bright Bidco B.V. (c)(m)			80,628
15,497	CWT Travel Holdings, Inc. (c)(m)			104,605
70,094	Foresight Equity (c)(m)			838,319
105,327	Frontera Energy Corporation (m)			960,419
620	Frontera Holdings LLC (c)(m)			9
6,306	Gulfport Energy Corporation (m)			464,374
14,821	Intelsat Emergence S.A. (c)(m)			355,704
Total Common Stocks (Cost $12,166,700)				2,804,058
Escrow Notes - 0.0% (o)				
1,585,000	GCB Intelsat Jackson (c)(m)			—
1,695,000	Gulfport Energy Corporation (m)			3,187
Total Escrow Notes (Cost $0)				3,187
Rights - 0.0% (o)				
1,552	Intelsat Jackson Holdings Ltd. - Series A (c)(m)			11,640
1,552	Intelsat Jackson Holdings Ltd. - Series B (c)(m)			10,476
Total Rights (Cost $-)				22,116
Warrants - 0.0% (o)				
31,063	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (m)			11,266
995,158	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (c)(m)			—
Total Warrants (Cost $-)				11,266
Short Term Investments - 1.1%				
16,170,985	First American Government Obligations Fund - Class U	4.10% (n)		16,170,985
16,170,985	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (n)		16,170,985
16,170,985	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (n)		16,170,985
23,000,000	United States Treasury Bills	0.00%	02/21/2023	22,870,035
5,350,000	United States Treasury Bills	0.00%	04/20/2023	5,280,328
Total Short Term Investments (Cost $76,689,654)				76,663,318
Total Investments - 98.6% (Cost $8,134,171,257)				7,030,689,450
Other Assets in Excess of Liabilities - 1.4%				96,417,124
NET ASSETS - 100.0%				**$ 7,127,106,574**

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

(b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.

(c) Value determined using significant unobservable inputs.

(d) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.

(e) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.

(f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.

(g) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.

(h) Perpetual maturity. The date disclosed is the next call date of the security.

(i) Interest only security

(j) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.

(k) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.

(l) Principal only security

(m) Non-income producing security

(n) Seven-day yield as of period end

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

BRL Brazilian Real

GBP British Pound

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	19.2%
US Government and Agency Mortgage Backed Obligations	17.1%
US Corporate Bonds	15.2%
Non-Agency Residential Collateralized Mortgage Obligations	12.4%
Non-Agency Commercial Mortgage Backed Obligations	6.5%
Foreign Corporate Bonds	6.4%
Affiliated Mutual Funds	6.3%
Collateralized Loan Obligations	4.6%
Asset Backed Obligations	4.1%
Bank Loans	3.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.7%
Short Term Investments	1.1%
Municipal Bonds	0.1%
Common Stocks	0.0% (o)
Rights	0.0% (o)
Warrants	0.0% (o)
Escrow Notes	0.0% (o)
Other Assets and Liabilities	1.4%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	19.2%
US Government and Agency Mortgage Backed Obligations	17.1%
Non-Agency Residential Collateralized Mortgage Obligations	12.4%
Non-Agency Commercial Mortgage Backed Obligations	6.5%
Affiliated Mutual Funds	6.3%
Banking	4.8%
Collateralized Loan Obligations	4.6%
Asset Backed Obligations	4.1%
Energy	2.4%
Utilities	2.0%
Technology	1.7%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.7%
Short Term Investments	1.1%
Telecommunications	1.1%
Media	1.0%
Healthcare	1.0%
Insurance	0.9%
Retailers (other than Food/Drug)	0.9%
Transportation	0.8%
Food Products	0.7%
Finance	0.7%
Electronics/Electric	0.6%
Automotive	0.6%
Aerospace & Defense	0.6%
Chemicals/Plastics	0.5%
Mining	0.5%
Business Equipment and Services	0.5%
Hotels/Motels/Inns and Casinos	0.4%
Commercial Services	0.4%
Pharmaceuticals	0.4%
Real Estate	0.4%
Diversified Manufacturing	0.4%
Pulp & Paper	0.3%
Leisure	0.3%
Containers and Glass Products	0.2%
Industrial Equipment	0.2%
Beverage and Tobacco	0.2%
Building and Development (including Steel/Metals)	0.2%
Food Service	0.2%
Construction	0.2%
Financial Intermediaries	0.1%
Chemical Products	0.1%
Municipal Bonds	0.1%
Cosmetics/Toiletries	0.1%
Consumer Products	0.1%
Environmental Control	0.0% (o)
Food/Drug Retailers	0.0% (o)
Other Assets and Liabilities	1.4%
	100.0%

(o) Represents less than 0.05% of net assets

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount[1]	Unrealized Appreciation (Depreciation)/ Value
10-Year US Treasury Ultra Note Future	Long	1,550	03/22/2023	183,335,938	$(1,158,907)
US Treasury Ultra Long Bond Future	Long	1,365	03/22/2023	183,336,563	(1,853,238)
					$(3,012,145)

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

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

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at December 31, 2022	Value at December 31, 2022	Change in Unrealized for the Period Ended December 31, 2022	Dividend Income Earned for the Period Ended December 31, 2022	Net Realized Gain (Loss) for the Period Ended December 31, 2022
DoubleLine Infrastructure Income Fund (Class I)	$441,672,848	$—	$ (86,100,000)	36,335,486	$320,115,632	$(25,734,140)	$7,755,439	$ (9,723,076)
DoubleLine Global Bond Fund (Class I)	208,481,214	—	(102,100,000)	11,446,899	94,436,918	(4,624,724)	—	(7,319,572)
DoubleLine Long Duration Total Return Bond Fund (Class I)	44,200,000	—	—	5,000,000	33,950,000	(10,250,000)	847,258	—
	$694,354,062	$—	$(188,200,000)	52,782,385	$448,502,550	$(40,608,864)	$8,602,697	$(17,042,648)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Foreign Corporate Bonds - 66.9%				
Argentina - 0.5%				
1,000,000	Pampa Energia S.A.	9.13% (a)	04/15/2029	919,797
150,000	Pampa Energia S.A.	9.13%	04/15/2029	137,969
5,100,823	SCC Power PLC (4.00% + 4.00% PIK)	8.00% (a)	12/31/2028	1,815,893
2,762,946	SCC Power PLC (4.00% or 4.00% PIK)	4.00% (a)	05/17/2032	110,051
				2,983,710
Brazil - 6.2%				
4,000,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (c)	04/15/2024	3,599,196
5,900,000	Banco do Brasil S.A. (10 Year CMT Rate + 6.36%)	9.00% (c)	06/18/2024	5,912,479
505,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38% (a)	01/28/2031	462,191
400,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38%	01/28/2031	366,092
6,592,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	6,397,861
1,671,807	Guara Notre SARL	5.20%	06/15/2034	1,416,981
1,929,352	Invepar Holdings	0.00% (b)(g)	12/30/2028	—
3,000,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	2,732,145
7,200,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	5,951,217
1,500,000	Movida Europe S.A.	5.25%	02/08/2031	1,126,640
1,627,350	MV24 Capital B.V.	6.75%	06/01/2034	1,489,897
5,000,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	4,372,457
775,000	Simpar Europe S.A.	5.20%	01/26/2031	588,093
700,000	Suzano Austria GmbH	3.13%	01/15/2032	546,734
				34,961,983
Chile - 7.7%				
1,000,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	923,414
4,800,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	4,574,916
4,803,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	4,577,776
1,000,000	Agrosuper S.A.	4.60% (a)	01/20/2032	887,705
2,000,000	Antofagasta PLC	2.38%	10/14/2030	1,608,343
2,900,000	CAP S.A.	3.90% (a)	04/27/2031	2,268,531
4,350,000	CAP S.A.	3.90%	04/27/2031	3,402,796
12,135,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	8,779,481
3,107,500	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	2,782,378
3,875,424	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	3,590,193
4,400,000	Inversiones La Construccion S.A.	4.75%	02/07/2032	3,590,271
3,300,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	3,168,000
400,000	Telefonica Moviles Chile S.A.	3.54% (a)	11/18/2031	328,276
1,800,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	1,120,738
4,000,000	VTR Finance NV	6.38%	07/15/2028	1,551,183
				43,154,001

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Colombia - 9.3%				
423,750	AI Candelaria Spain S.A.	7.50%	12/15/2028	402,052
3,800,000	AI Candelaria Spain S.A.	5.75% (a)	06/15/2033	2,895,904
3,030,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	2,309,102
2,850,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(c)	04/22/2031	2,201,625
7,400,000	Ecopetrol S.A.	4.63%	11/02/2031	5,667,548
1,050,000	Ecopetrol S.A.	5.88%	05/28/2045	733,355
10,550,000	Ecopetrol S.A.	5.88%	11/02/2051	7,110,618
10,200,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	8,114,610
4,392,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	3,420,358
956,800	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	860,881
400,000	Gran Tierra Energy International Holdings Ltd.	6.25% (a)	02/15/2025	350,062
9,700,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	8,488,994
2,100,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	1,704,437
9,051,000	Oleoducto Central S.A.	4.00%	07/14/2027	8,000,343
				52,259,889
Dominican Republic - 0.8%				
5,400,000	AES Andres B.V.	5.70% (a)	05/04/2028	4,690,008
Guatemala - 0.0%				
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	167,696
India - 8.3%				
788,000	Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	603,708
2,626,000	Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	1,907,117
3,000,000	Adani International Container Terminal Private Ltd.	3.00% (a)	02/16/2031	2,353,071
4,242,188	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	3,327,390
2,400,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	2,099,036
900,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	756,991
4,450,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	3,270,991
1,327,500	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	1,108,392
6,900,000	JSW Steel Ltd.	5.05%	04/05/2032	5,456,356
4,850,000	Network i2i Ltd. (5 Year CMT Rate + 3.39%)	3.98% (c)	03/03/2026	4,243,750
200,000	Periama Holdings LLC	5.95%	04/19/2026	187,382
500,000	Reliance Industries Ltd.	8.25%	01/15/2027	547,319
5,500,000	Reliance Industries Ltd.	2.88%	01/12/2032	4,464,166
1,100,000	UltraTech Cement Ltd.	2.80%	02/16/2031	876,645
700,000	UPL Corporation Ltd.	4.50%	03/08/2028	588,548
6,410,000	UPL Corporation Ltd.	4.63%	06/16/2030	5,066,556
4,800,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	3,116,761
10,900,000	Vedanta Resources Ltd.	6.13%	08/09/2024	6,894,590
				46,868,769
Indonesia - 6.8%				
3,400,000	Freeport Indonesia PT	5.32% (a)	04/14/2032	3,135,596
3,500,000	Freeport Indonesia PT	6.20%	04/14/2052	3,064,293

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,350,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	1,262,439
2,606,000	Freeport-McMoRan, Inc.	5.25%	09/01/2029	2,518,894
5,200,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	4,851,987
1,000,000	Indofood CBP Sukses Makmur Tbk PT	3.40%	06/09/2031	832,742
500,000	Indofood CBP Sukses Makmur Tbk PT	3.54%	04/27/2032	412,658
400,000	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	336,013
7,252,200	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	6,404,853
3,583,440	LLPL Capital Pte Ltd.	6.88%	02/04/2039	3,164,751
6,100,000	Minejesa Capital B.V.	4.63%	08/10/2030	5,369,220
9,300,000	Minejesa Capital B.V.	5.63%	08/10/2037	7,256,842
				38,610,288
Israel - 1.5%				
8,400,000	Bank Hapoalim B.M.	3.26% (a)(d)	01/21/2032	7,263,816
1,426,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)(c)	01/29/2031	1,268,577
				8,532,393
Jamaica - 0.2%				
2,219,824	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (a)	04/01/2025	605,179
3,224,769	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(c)	01/17/2023	310,384
				915,563
Korea - 1.9%				
3,200,000	Korea Development Bank	1.63%	01/19/2031	2,512,556
4,500,000	Korea Development Bank	2.00%	10/25/2031	3,578,709
1,100,000	LG Chem Ltd.	2.38% (a)	07/07/2031	866,820
4,600,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(c)	05/12/2026	3,954,850
				10,912,935
Kuwait - 0.5%				
3,000,000	Equate Petrochemical B.V.	2.63%	04/28/2028	2,621,250
Malaysia - 0.5%				
3,600,000	Petronas Capital Ltd.	2.48%	01/28/2032	2,984,777
Mexico - 5.8%				
800,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.03%)	6.63% (c)	01/24/2032	663,857
5,900,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (c)	01/10/2028	5,536,368
5,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(c)	06/27/2029	4,585,757
4,850,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	4,361,273
2,000,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	1,850,607
2,400,000	Braskem Idesa SAPI	6.99%	02/20/2032	1,717,712
5,800,000	CEMEX, S.A.B de C.V. (5 Year CMT Rate + 4.53%)	5.13% (c)	06/08/2026	5,366,653
5,200,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (b)(c)	11/29/2027	40,352
4,600,000	Mexarrend SAPI de C.V.	10.25% (a)	07/24/2024	1,064,666
2,507,762	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	2,419,990
7,400,000	Petroleos Mexicanos	6.75%	09/21/2047	4,738,099

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
16,033,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (b)(c)	01/29/2025	125,057
				32,470,391
Panama - 1.5%				
700,000	Banco Nacional de Panama	2.50% (a)	08/11/2030	562,292
3,650,000	C&W Senior Financing	6.88%	09/15/2027	3,402,457
4,911,841	UEP Penonome S.A.	6.50% (a)	10/01/2038	3,640,902
1,408,000	UEP Penonome S.A.	6.50%	10/01/2038	1,043,680
				8,649,331
Paraguay - 0.3%				
1,689,577	Bioceanico Sovereign Certificate Limited	0.00%	06/05/2034	1,168,343
1,003,333	Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	634,136
				1,802,479
Peru - 5.3%				
1,500,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	1,361,865
8,712,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	7,873,688
983,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	942,987
1,952,065	Fenix Power Peru S.A.	4.32%	09/20/2027	1,789,302
5,681,000	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	5,415,793
2,500,000	Inkia Energy Ltd.	5.88%	11/09/2027	2,366,024
2,110,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	1,908,727
4,700,000	Petroleos del Peru S.A.	4.75%	06/19/2032	3,641,090
2,600,000	Petroleos del Peru S.A.	5.63%	06/19/2047	1,705,145
2,921,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	8.63%	12/13/2027	2,887,160
				29,891,781
Qatar - 0.4%				
2,500,000	Qatar Energy	2.25%	07/12/2031	2,075,452
Saudi Arabia - 1.9%				
5,500,000	EIG Pearl Holdings SARL	4.39%	11/30/2046	4,242,562
5,800,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	4,881,466
2,000,000	SA Global Sukuk Ltd.	2.69% (a)	06/17/2031	1,713,192
				10,837,220
Singapore - 3.9%				
1,800,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	1,602,126
800,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	718,628
1,000,000	PSA Treasury Pte Ltd.	2.13%	09/05/2029	841,943
2,300,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	1,926,805
4,400,000	SingTel Group Treasury Pte Ltd.	1.88%	06/10/2030	3,539,490
6,800,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	5,255,168
5,100,000	Temasek Financial Ltd.	1.00%	10/06/2030	3,941,376
2,000,000	Temasek Financial Ltd.	1.63%	08/02/2031	1,587,183
3,000,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	2,653,200
				22,065,919

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
South Africa - 1.1%				
2,350,000	AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	2,040,228
5,300,000	Sasol Financing USA LLC	5.50%	03/18/2031	4,322,283
				6,362,511
Thailand - 0.1%				
300,000	Kasikornbank PCL (5 Year CMT Rate + 3.34%)	4.00% (c)	02/10/2027	251,508
United Arab Emirates - 2.2%				
10,541,124	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	8,995,073
1,100,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	889,596
2,802,937	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	2,263,533
				12,148,202
Vietnam - 0.2%				
1,300,000	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	1,083,977
Total Foreign Corporate Bonds (Cost $469,472,286)				377,302,033
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 29.3%				
Brazil - 1.1%				
1,000,000	Brazilian Government International Bond	5.00%	01/27/2045	744,152
6,600,000	Brazilian Government International Bond	5.63%	02/21/2047	5,250,784
				5,994,936
Chile - 3.3%				
3,500,000	Chile Government International Bond	2.55%	01/27/2032	2,872,369
4,500,000	Chile Government International Bond	2.55%	07/27/2033	3,535,280
4,050,000	Chile Government International Bond	3.10%	05/07/2041	2,923,441
9,000,000	Chile Government International Bond	3.50%	01/25/2050	6,523,862
4,900,000	Chile Government International Bond	3.10%	01/22/2061	3,069,079
				18,924,031
Colombia - 4.4%				
7,000,000	Colombia Government International Bond	3.13%	04/15/2031	5,219,996
15,400,000	Colombia Government International Bond	3.25%	04/22/2032	11,248,890
8,200,000	Colombia Government International Bond	5.00%	06/15/2045	5,609,258
5,100,000	Colombia Government International Bond	4.13%	05/15/2051	3,069,379
				25,147,523
Dominican Republic - 2.7%				
16,400,000	Dominican Republic International Bond	4.88% (a)	09/23/2032	13,674,502
1,600,000	Dominican Republic International Bond	6.00% (a)	02/22/2033	1,449,283
				15,123,785
Indonesia - 2.6%				
1,100,000	Indonesia Government International Bond	4.35%	01/11/2048	953,077
10,700,000	Indonesia Government International Bond	3.70%	10/30/2049	8,299,253
6,700,000	Perusahaan Penerbit SBSN Indonesia III	3.80%	06/23/2050	5,217,625
				14,469,955

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Mexico - 5.7%				
4,500,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	3,770,688
4,000,000	Mexico Government International Bond	2.66%	05/24/2031	3,236,115
17,650,000	Mexico Government International Bond	4.28%	08/14/2041	13,652,669
2,800,000	Mexico Government International Bond	4.35%	01/15/2047	2,114,359
12,800,000	Mexico Government International Bond	4.40%	02/12/2052	9,458,138
				32,231,969
Panama - 3.3%				
7,700,000	Panama Government International Bond	2.25%	09/29/2032	5,730,767
3,100,000	Panama Government International Bond	4.30%	04/29/2053	2,250,774
2,200,000	Panama Government International Bond	4.50%	04/01/2056	1,612,149
14,100,000	Panama Government International Bond	3.87%	07/23/2060	9,142,227
				18,735,917
Peru - 0.6%				
4,300,000	Peruvian Government International Bond	3.30%	03/11/2041	3,142,394
Philippines - 2.7%				
3,000,000	Philippine Government International Bond	1.65%	06/10/2031	2,405,011
2,400,000	Philippine Government International Bond	3.70%	03/01/2041	1,969,345
8,700,000	Philippine Government International Bond	3.70%	02/02/2042	7,145,456
3,200,000	Philippine Government International Bond	2.95%	05/05/2045	2,318,835
2,200,000	Philippine Government International Bond	2.65%	12/10/2045	1,488,385
				15,327,032
Saudi Arabia - 2.0%				
15,700,000	Saudi Government International Bond	3.45%	02/02/2061	11,287,641
South Africa - 0.9%				
4,600,000	Republic of South Africa Government Bond	4.30%	10/12/2028	4,117,000
600,000	Republic of South Africa Government Bond	5.88%	04/20/2032	543,405
800,000	Republic of South Africa Government Bond	7.30%	04/20/2052	692,840
				5,353,245
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $218,523,257)				165,738,428
Common Stocks - 0.3%				
177,367	Frontera Energy Corporation (e)			1,617,312
Total Common Stocks (Cost $15,056,658)				1,617,312
Warrants - 0.0% (h)				
1,609,815	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (e)(g)			—
Total Warrants (Cost $-)				—

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Short Term Investments - 3.2%				
6,041,995	First American Government Obligations Fund - Class U	4.10% (f)		6,041,995
6,041,996	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (f)		6,041,996
6,041,996	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (f)		6,041,996
Total Short Term Investments (Cost $18,125,987)				18,125,987
Total Investments - 99.7% (Cost $721,178,188)				562,783,760
Other Assets in Excess of Liabilities - 0.3%				1,574,441
NET ASSETS - 100.0%				**$ 564,358,201**

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

(b) Security is in default or has failed to make a scheduled payment. Income is not being accrued.

(c) Perpetual maturity. The date disclosed is the next call date of the security.

(d) 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.

(e) Non-income producing security

(f) Seven-day yield as of period end

(g) Value determined using significant unobservable inputs.

BRL Brazilian Real

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

INVESTMENT BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	29.3%
Utilities	15.5%
Energy	11.8%
Banking	11.7%
Transportation	9.5%
Mining	6.1%
Finance	3.5%
Short Term Investments	3.2%
Telecommunications	2.7%
Building and Development (including Steel/Metals)	2.1%
Chemicals/Plastics	1.9%
Chemical Products	1.9%
Consumer Products	0.4%
Pulp & Paper	0.1%
Construction	0.0% (h)
Other Assets and Liabilities	0.3%
	100.0%

COUNTRY BREAKDOWN as a % of Net Assets:

Colombia	14.0%
Mexico	11.5%
Chile	11.0%
Indonesia	9.4%
India	8.3%
Brazil	7.3%
Peru	5.9%
Panama	4.8%
Saudi Arabia	3.9%
Singapore	3.9%
Dominican Republic	3.5%
United States	3.2%
Philippines	2.7%
United Arab Emirates	2.2%
South Africa	2.0%
Korea	1.9%
Israel	1.5%
Malaysia	0.5%
Argentina	0.5%
Kuwait	0.5%
Qatar	0.4%
Paraguay	0.3%
Vietnam	0.2%
Jamaica	0.2%
Thailand	0.1%
Guatemala	0.0% (h)
Other Assets and Liabilities	0.3%
	100.0%

(h) Represents less than 0.05% of net assets

DoubleLine Multi-Asset Growth Fund (Consolidated)

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Collateralized Loan Obligations - 0.4%				
1,000,000	Brookside Mill Ltd., Series 2013-1A-SUB	0.00% (a)(b)(g)(i)	01/17/2028	92,090
Total Collateralized Loan Obligations (Cost $364,357)				92,090
Non-Agency Residential Collateralized Mortgage Obligations - 20.6%				
104,855	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	4.23% (a)	03/25/2036	63,126
500,000	AMSR Trust, Series 2021-SFR3-G	3.80% (b)	10/17/2038	417,947
255,807	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50%	10/25/2036	75,094
21,725	BCAP LLC Trust, Series 2007-AA2-2A5	6.00%	04/25/2037	11,315
139,319	Chase Mortgage Finance Trust, Series 2006-S2-1A13	6.25%	10/25/2036	61,538
97,828	ChaseFlex Trust Series 2007-M1-2F4	4.11% (j)	08/25/2037	82,127
97,080	CHL Mortgage Pass-Through Trust, Series 2007-10-A5	6.00%	07/25/2037	47,825
5,606	CHL Mortgage Pass-Through Trust, Series 2007-4-1A5	6.50%	05/25/2037	2,856
90,730	CitiMortgage Alternative Loan Trust, Series 2007-A6-1A11	6.00%	06/25/2037	77,550
362,372	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	176,005
154,462	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	97,305
151,402	Countrywide Alternative Loan Trust, Series 2005-J8-1A5	5.50%	07/25/2035	115,633
253,563	Countrywide Alternative Loan Trust, Series 2006-32CB-A10	6.00%	11/25/2036	152,007
49,406	Countrywide Alternative Loan Trust, Series 2006-32CB-A16	5.50%	11/25/2036	28,085
670,605	Countrywide Alternative Loan Trust, Series 2006-J1-2A1	7.00%	02/25/2036	91,146
9,060	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 0.00% Floor, 29.90% Cap)	9.71% (c)	08/25/2037	8,737
6,767	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 0.00% Floor, 28.40% Cap)	10.85% (c)	09/25/2037	6,093
52,098	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	42,672
20,419	CSMC Mortgage-Backed Trust, Series 2006-9-4A1	6.00%	11/25/2036	13,306
38,415	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	6.08% (b)(c)	04/15/2036	34,871
157,121	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	6.08% (b)(c)	04/15/2036	137,423
1,000,000	GSAA Home Equity Trust, Series 2006-15-AF3B	5.93% (a)	09/25/2036	62,374
37,059	GSR Mortgage Loan Trust, Series 2006-2F-2A20 (-1 x 1 Month LIBOR USD + 11.10%, 5.00% Floor, 11.10% Cap)	6.98% (c)	02/25/2036	30,163
236,895	Homeward Opportunities Fund Trust, Series 2020-BPL1-A2	5.44% (b)(j)	08/25/2025	237,184
11,998	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	8,721
247,100	JP Morgan Alternative Loan Trust, Series 2006-S1-1A3	5.50%	03/25/2036	134,224
74,238	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (j)	09/25/2029	47,217
68,524	Lehman Mortgage Trust, Series 2005-1-3A3A	5.61%	07/25/2035	59,846
29,067	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 0.00% Floor, 5.40% Cap)	1.01% (c)(d)	08/25/2036	1,862
1,817	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	1,467

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
587,614	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	196,986
247,632	Lehman Mortgage Trust, Series 2007-5-11A1	4.69% (a)	06/25/2037	153,953
107,425	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(b)	06/27/2036	84,941
187,612	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	110,386
500,000	NMLT Trust, Series 2021-INV2-B2	4.07% (a)(b)	08/25/2056	291,718
400,000	Progress Residential Trust, Series 2021-SFR3-G	4.25% (b)	05/17/2026	340,663
496,416	PRPM LLC, Series 2022-5-A1	6.90% (b)(j)	09/27/2027	493,154
66,507	RAMP Trust, Series 2004-RS2-MII1 (1 Month LIBOR USD + 0.58%, 0.87% Floor, 14.00% Cap)	5.26%	02/25/2034	65,309
1,288	Residential Accredit Loans, Inc., Series 2006-QS13-1A8	6.00%	09/25/2036	994
14,115	Residential Accredit Loans, Inc., Series 2006-QS7-A4 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	4.79%	06/25/2036	10,260
42,344	Residential Accredit Loans, Inc., Series 2006-QS7-A5 (-1 x 1 Month LIBOR USD + 5.60%, 0.00% Floor, 5.60% Cap)	1.21% (c)(d)	06/25/2036	2,284
26,996	Residential Accredit Loans, Inc., Series 2006-QS8-A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor)	4.84%	08/25/2036	19,585
80,989	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 0.00% Floor, 5.55% Cap)	1.16% (c)(d)	08/25/2036	5,912
126,917	Residential Asset Securitization Trust, Series 2005-A11-1A4	5.50%	10/25/2035	88,540
11,870	Residential Asset Securitization Trust, Series 2005-A12-A12	5.50%	11/25/2035	7,139
302,082	Residential Asset Securitization Trust, Series 2007-A1-A8	6.00%	03/25/2037	104,292
192,442	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A6	4.17%	10/25/2036	71,037
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost $6,673,311)				4,372,872
US Government and Agency Mortgage Backed Obligations - 7.9%				
22,871	Federal Home Loan Mortgage Corporation REMICS, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 0.00% Floor, 6.43% Cap)	2.11% (c)(d)	01/15/2037	1,733
45,213	Federal Home Loan Mortgage Corporation REMICS, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.73% (c)(d)	08/15/2037	3,063
11,073	Federal Home Loan Mortgage Corporation REMICS, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 0.00% Floor, 6.39% Cap)	2.07% (c)(d)	11/15/2037	621
46,303	Federal Home Loan Mortgage Corporation REMICS, Series 3384-SG (-1 x 1 Month LIBOR USD + 6.31%, 0.00% Floor, 6.31% Cap)	1.99% (c)(d)	08/15/2036	3,838
6,623	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 0.00% Floor, 6.18% Cap)	1.86% (c)(d)	02/15/2038	440
21,983	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 0.00% Floor, 5.65% Cap)	1.33% (c)(d)	03/15/2038	1,146
167,668	Federal Home Loan Mortgage Corporation REMICS, Series 3423-TG (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 0.35% Cap)	0.35% (c)(d)	03/15/2038	774
15,475	Federal Home Loan Mortgage Corporation REMICS, Series 3500-SA (-1 x 1 Month LIBOR USD + 5.52%, 0.00% Floor, 5.52% Cap)	1.20% (c)(d)	01/15/2039	690
86,018	Federal Home Loan Mortgage Corporation REMICS, Series 3523-SM (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.68%(c)(d)	04/15/2039	5,408

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,520	Federal Home Loan Mortgage Corporation REMICS, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 0.00% Floor, 4.95% Cap)	0.63% (c)(d)	08/15/2039	144
36,352	Federal Home Loan Mortgage Corporation REMICS, Series 3728-SV (-1 x 1 Month LIBOR USD + 4.45%, 0.00% Floor, 4.45% Cap)	0.13% (c)(d)	09/15/2040	1,021
57,202	Federal Home Loan Mortgage Corporation REMICS, Series 3758-S (-1 x 1 Month LIBOR USD + 6.03%, 0.00% Floor, 6.03% Cap)	1.71% (c)(d)	11/15/2040	4,448
39,097	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50%	12/15/2040	37,590
83,165	Federal Home Loan Mortgage Corporation REMICS, Series 3815-ST (-1 x 1 Month LIBOR USD + 5.85%, 0.00% Floor, 5.85% Cap)	1.53% (c)(d)	02/15/2041	6,527
26,649	Federal Home Loan Mortgage Corporation REMICS, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 0.00% Floor, 5.97% Cap)	1.65% (c)(d)	07/15/2041	1,330
36,206	Federal National Mortgage Association REMICS, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 0.00% Floor, 6.58% Cap)	2.19% (c)(d)	10/25/2036	3,267
17,884	Federal National Mortgage Association REMICS, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 0.00% Floor, 6.32% Cap)	1.93% (c)(d)	01/25/2037	1,613
138,178	Federal National Mortgage Association REMICS, Series 2007-39-AI (-1 x 1 Month LIBOR USD + 6.12%, 0.00% Floor, 6.12% Cap)	1.73% (c)(d)	05/25/2037	9,621
57,355	Federal National Mortgage Association REMICS, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 0.00% Floor, 6.62% Cap)	2.23% (c)(d)	10/25/2036	4,815
3,560	Federal National Mortgage Association REMICS, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 0.00% Floor, 6.75% Cap)	2.36% (c)(d)	07/25/2039	216
72,392	Federal National Mortgage Association REMICS, Series 2009-86-CI (-1 x 1 Month LIBOR USD + 5.80%, 0.00% Floor, 5.80% Cap)	1.41% (c)(d)	09/25/2036	3,040
16,938	Federal National Mortgage Association REMICS, Series 2009-90-IA (-1 x 1 Month LIBOR USD + 5.75%, 0.00% Floor, 5.75% Cap)	1.36% (c)(d)	03/25/2037	810
15,435	Federal National Mortgage Association REMICS, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 0.00% Floor, 5.72% Cap)	1.33% (c)(d)	04/25/2037	647
90,355	Federal National Mortgage Association REMICS, Series 2010-39-SL (-1 x 1 Month LIBOR USD + 5.67%, 0.00% Floor, 5.67% Cap)	1.28% (c)(d)	05/25/2040	5,170
4,229	Federal National Mortgage Association REMICS, Series 2011-5-PS (-1 x 1 Month LIBOR USD + 6.40%, 0.00% Floor, 6.40% Cap)	2.01% (c)(d)	11/25/2040	18
248,708	Federal National Mortgage Association REMICS, Series 2012-30-DZ	4.00%	04/25/2042	235,100
1,332,612	Federal National Mortgage Association REMICS, Series 2013-53-ZC	3.00% (e)	06/25/2043	1,184,604
9,635	Government National Mortgage Association, Series 2009-6-SM (-1 x 1 Month LIBOR USD + 5.95%, 0.00% Floor, 5.95% Cap)	1.60% (c)(d)	02/20/2038	47
99,911	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	95,883

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
66,976	Government National Mortgage Association, Series 2011-7-LS (-2 x 1 Month LIBOR USD + 9.88%, 0.00% Floor, 9.88% Cap)	1.17% (c)	12/20/2040	60,831
Total US Government and Agency Mortgage Backed Obligations (Cost $1,875,388)				1,674,455
Affiliated Mutual Funds - 18.3%				
124,955	DoubleLine Core Fixed Income Fund (Class R6)			1,148,336
188,730	DoubleLine Flexible Income Fund (Class R6)			1,581,553
131,152	DoubleLine Total Return Bond Fund (Class R6)			1,151,516
Total Affiliated Mutual Funds (Cost $4,168,318)				3,881,405
Exchange Traded Funds - 10.9%				
16,800	iShares ESG MSCI USA Leaders ETF			1,114,008
13,500	iShares MSCI Canada Index ETF			441,855
9,000	KraneShares CSI China Internet ETF			271,800
13,473	KraneShares Global Carbon ETF			491,360
Total Exchange Traded Funds (Cost $2,421,166)				2,319,023
Real Estate Investment Trusts - 3.1%				
59,000	Chimera Investment Corporation			324,500
33,000	MFA Financial, Inc.			325,050
Total Real Estate Investment Trusts (Cost $1,174,716)				649,550
Short Term Investments - 37.3%				
1,106,269	First American Government Obligations Fund - Class U	4.10% (f)		1,106,269
1,106,269	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (f)		1,106,269
1,106,269	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (f)		1,106,269
100,000	United States Treasury Bills	0.00%	01/26/2023	99,752
1,080,000	United States Treasury Bills	0.00%	04/20/2023	1,065,936
2,800,000	United States Treasury Bills	0.00% (h)	05/18/2023	2,752,652
500,000	United States Treasury Bills	0.00%	06/01/2023	490,693
200,000	United States Treasury Bills	0.00% (h)	10/05/2023	193,250
Total Short Term Investments (Cost $7,953,357)				7,921,090
Total Investments - 98.5% (Cost $24,630,613)				20,910,485
Other Assets in Excess of Liabilities - 1.5%				322,253
NET ASSETS - 100.0%				**$ 21,232,738**

(a) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.

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

(c) 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.

(d) Interest only security

(e) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.

(f) Seven-day yield as of period end

(g) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.

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

(i) Value determined using significant unobservable inputs.

(j) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	37.3%
Non-Agency Residential Collateralized Mortgage Obligations	20.6%
Affiliated Mutual Funds	18.3%
Exchange Traded Funds	10.9%
US Government and Agency Mortgage Backed Obligations	7.9%
Real Estate Investment Trusts	3.1%
Collateralized Loan Obligations	0.4%
Other Assets and Liabilities	1.5%
	100.0%

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount[1]	Unrealized Appreciation (Depreciation)/ Value
US Treasury Ultra Long Bond Future	Long	3	03/22/2023	402,938	$ 861
10-Year US Treasury Note Future	Long	10	03/22/2023	1,182,813	(1,740)
MSCI EAFE Index Futures	Long	25	03/17/2023	1,199,250	(13,185)
E-mini Russell 2000 Futures	Long	7	03/17/2023	619,815	(14,243)
MSCI EAFE Index Futures	Long	30	03/17/2023	2,924,100	(49,722)
E-Mini S&P 500 Index Future	Long	12	03/17/2023	2,316,600	(64,468)
					$(142,497)

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

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
Shiller Barclays CAPE® US Sector II ER USD Index (i)	Barclays Capital, Inc.	Long	0.40%	Termination	10/31/2023	4,500,000	$188,744
Long Commodity Basket Swap (ii)	Morgan Stanley	Long	0.19%	Termination	01/05/2023	1,050,000	1,258
Short Commodity Basket Swap (iii)	Morgan Stanley	Short	(0.22)%	Termination	01/05/2023	(1,050,000)	(2,959)
							$187,043

(i) *Shiller Barclays CAPE® US Sector II ER USD Index aims to provide notional long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the "Relative CAPE® Indicator") and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of December 31, 2022, is available on the Barclays Capital, Inc. website at https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E.*

(ii) *Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At December 31, 2022, all constituents and their weightings were as follows:*

Sub-Index	Ticker	Contract Value[iv]	Value of Index	Weightings
Morgan Stanley Brent Oil Roll	MSCYCO0	0.18	$116	17.2%
Morgan Stanley Heating Oil Roll	MSCYHO0	0.12	113	16.8%
Morgan Stanley Gasoil Roll	MSCYQS0	0.14	113	16.7%
Morgan Stanley Zinc Roll	MSCYLX0	0.16	112	16.6%
Morgan Stanley Sugar Roll	MSCYSB0	0.24	111	16.4%
Morgan Stanley Natural Gas Roll	MSCYNG0	0.91	110	16.3%
			$675	100.0%

(iii) *Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At December 31, 2022, all constituents and their weightings were as follows:*

Sub-Index	Ticker	Contract Value[(iv)]	Value of Index	Weightings
Morgan Stanley Wheat Roll	MSCYWH0	0.46	$153	17.0%
Morgan Stanley Cocoa Roll	MSCYCC0	0.41	151	16.8%
Morgan Stanley Soybeans Roll	MSCYSY0	0.22	150	16.7%
Morgan Stanley Gold Roll	MSCYGC0	0.23	149	16.6%
Morgan Stanley Silver Roll	MSCYSI0	0.23	148	16.5%
Morgan Stanley Aluminum Roll	MSCYLA0	0.30	148	16.4%
			$899	100.0%

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

AFFILIATED MUTUAL FUNDS

A summary of the DoubleLine Multi-Asset Growth Fund's investments in affiliated mutual funds for the period ended December 31, 2022 is as follows:

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at December 31, 2022	Value at December 31, 2022	Change in Unrealized for the Period Ended December 31, 2022	Dividend Income Earned for the Period Ended December 31, 2022	Net Realized Gain (Loss) for the Period Ended December 31, 2022
DoubleLine Flexible Income Fund (Class R6)	$ —	$1,689,129	$ —	188,730	$1,581,553	$(107,576)	$ 54,055	$ —
DoubleLine Total Return Bond Fund (Class R6)	—	1,244,634	—	131,152	1,151,516	(93,118)	31,147	—
DoubleLine Core Fixed Income Fund (Class R6)	—	1,234,555	—	124,955	1,148,336	(86,219)	32,918	—
DoubleLine Flexible Income Fund (Class I)	1,738,199	—	(1,689,129)	—	—	122,674	5,228	(171,744)
DoubleLine Core Fixed Income Fund (Class I)	1,290,785	—	(1,234,555)	—	—	63,727	3,393	(119,957)
DoubleLine Total Return Bond Fund (Class I)	1,287,914	—	(1,244,634)	—	—	107,762	3,276	(151,042)
	$4,316,898	$4,168,318	$(4,168,318)	444,837	$3,881,405	$ 7,250	$130,017	$(442,743)

DoubleLine Low Duration Bond Fund

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 5.7%				
314,202	AccessLex Institute, Series 2004-2-A3 (3 Month LIBOR USD + 0.19%, 0.00% Floor)	4.55%	10/25/2024	313,635
3,024,751	AccessLex Institute, Series 2007-A-B (3 Month LIBOR USD + 0.55%, 0.00% Floor)	5.31%	02/25/2037	2,899,538
1,052,441	Affirm Asset Securitization Trust, Series 2020-Z1-A	3.46% (a)	10/15/2024	1,043,949
3,775,507	Affirm Asset Securitization Trust, Series 2020-Z2-A	1.90% (a)	01/15/2025	3,673,776
2,850,000	Affirm Asset Securitization Trust, Series 2021-B-A	1.03% (a)	08/17/2026	2,703,910
8,102,357	Affirm Asset Securitization Trust, Series 2021-Z1-A	1.07% (a)	08/15/2025	7,875,911
3,803,648	Aqua Finance Trust, Series 2020-AA-A	1.90% (a)	07/17/2046	3,589,244
1,966,319	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (a)	01/15/2027	1,900,676
8,694,063	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	7,527,551
1,233,294	Commonbond Student Loan Trust, Series 2017-BGS-A1	2.68% (a)	09/25/2042	1,135,962
1,154,407	Commonbond Student Loan Trust, Series 2020-AGS-A	1.98% (a)	08/25/2050	984,200
2,925,294	Consumer Loan Underlying Bond Credit Trust, Series 2020-P1-C	4.61% (a)	03/15/2028	2,851,068
587,999	CPS Auto Receivables Trust, Series 2020-C-C	1.71% (a)	08/17/2026	584,308
2,746,201	CPS Auto Receivables Trust, Series 2022-D-A	6.09% (a)	01/15/2027	2,749,241
2,709,156	Diamond Resorts Owner Trust, Series 2021-1A-B	2.05% (a)	11/21/2033	2,459,657
22,337,100	Exeter Automobile Receivables Trust, Series 2021-1A-C	0.74%	01/15/2026	21,853,260
4,250,000	ExteNet LLC, Series 2019-1A-B	4.14% (a)	07/26/2049	4,017,990
1,711,967	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	1,676,872
3,750,653	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	3,328,383
10,200,000	Hertz Vehicle Financing LLC, Series 2021-1A-B	1.56% (a)	12/26/2025	9,353,795
1,117,178	Hilton Grand Vacations Trust, Series 2018-AA-A	3.54% (a)	02/25/2032	1,080,614
560,000	Hilton Grand Vacations Trust, Series 2020-AA-A	2.74% (a)	02/25/2039	526,757
791,157	Laurel Road Prime Student Loan Trust, Series 2019-A-A1FX	2.34% (a)	10/25/2048	766,268
8,963,642	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	6,832,812
4,054,381	Marlette Funding Trust, Series 2019-4A-C	3.76% (a)	12/17/2029	3,976,605
773,833	MVW Owner Trust, Series 2018-1A-C	3.90% (a)	01/21/2036	744,766
3,649,106	Navient Private Education Loan Trust, Series 2020-FA-A	1.22% (a)	07/15/2069	3,241,949
2,045,156	Navient Private Education Loan Trust, Series 2020-GA-A	1.17% (a)	09/16/2069	1,814,956
3,400,021	NP SPE LLC, Series 2019-1A-A1	2.57% (a)	09/20/2049	3,155,764
3,489,085	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	3,462,207
8,083,801	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (a)	02/15/2028	7,996,149
4,129,413	Pagaya AI Debt Selection Trust, Series 2021-1-A	1.18% (a)	11/15/2027	4,068,007
19,762,222	Pagaya AI Debt Selection Trust, Series 2021-5-A	1.53% (a)	08/15/2029	19,064,572
10,478,079	Pagaya AI Debt Selection Trust, Series 2021-HG1-A	1.22% (a)	01/16/2029	9,888,919
14,813,637	Pagaya AI Debt Selection Trust, Series 2022-1-A	2.03% (a)	10/15/2029	14,228,417
3,711,208	Pagaya Al Debt Selection Trust, Series 2021-3-A	1.15% (a)	05/15/2029	3,616,471
21,575,838	Pagaya Al Debt Selection Trust, Series 2022-3-A	6.06% (a)	03/15/2030	21,319,581
1,178,020	Prosper Marketplace Issuance Trust, Series 2019-2A-C	5.05% (a)	09/15/2025	1,173,653
5,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	4,772,466
2,361,034	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	2,154,469

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,144,664	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%, 0.00% Floor)	5.06%	06/15/2039	5,789,312
3,695,451	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%, 0.00% Floor)	5.04%	12/15/2039	3,497,748
18,826,872	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	17,790,170
15,035,020	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	14,784,131
34,699,417	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	32,776,098
13,000,000	SoFi Consumer Loan Program Trust, Series 2022-1S-A	6.21% (a)	04/15/2031	13,003,349
178,873	SoFi Professional Loan Program LLC, Series 2017-A-A2B	2.40% (a)	03/26/2040	177,425
1,550,999	SoFi Professional Loan Program Trust, Series 2018-D-A2FX	3.60% (a)	02/25/2048	1,491,138
5,113,608	SoFi Professional Loan Program Trust, Series 2020-C-AFX	1.95% (a)	02/15/2046	4,584,524
6,972,083	Stack Infrastructure Issuer LLC, Series 2019-1A-A2	4.54% (a)	02/25/2044	6,806,909
3,818,750	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	3,355,226
3,250,000	Tesla Auto Lease Trust, Series 2020-A-A4	0.78% (a)	12/20/2023	3,238,470
83,474	Upgrade Master Pass-Thru Trust, Series 2019-ST1-A	4.00% (a)	07/15/2025	82,820
3,799,451	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	15.57% (a)(b)	07/15/2027	3,640,399
2,011,934	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	1,922,838
2,438,361	Upstart Pass-Through Trust, Series 2021-ST5-A	2.00% (a)	07/20/2027	2,320,272
7,384,550	Upstart Pass-Through Trust, Series 2021-ST6-A	1.85% (a)	08/20/2027	6,889,275
7,058,908	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	6,914,153
2,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	1,860,802
1,950,317	USASF Receivables LLC, Series 2020-1A-B	3.22% (a)	05/15/2024	1,944,627
8,255,020	Westgate Resorts LLC, Series 2022-1A-C	2.49% (a)	08/20/2036	7,754,952
Total Asset Backed Obligations (Cost $355,003,248)				337,032,966
Bank Loans - 5.3%				
	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan			
2,349,882	(3 Month LIBOR USD + 1.75%)	6.16%	11/19/2026	2,313,999
7,902,085	(1 Month LIBOR USD + 1.75%)	6.13%	11/19/2026	7,781,420
937,019	Api Group DE, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.57%	10/01/2026	932,137
11,356,344	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	09/07/2027	11,351,574
8,153,006	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	11/08/2027	8,127,528
4,300,000	Axalta Coating Systems US Holdings, Inc.	7.32% (c)	12/20/2029	4,309,675
11,255,707	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.02%	07/01/2026	11,186,653
1,887,673	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	05/03/2028	1,849,212
1,415,660	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.39%	04/06/2026	1,400,180
7,589,083	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.89%	12/16/2027	7,526,131
2,921,165	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	6.38%	02/22/2028	2,881,466
10,276,821	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	02/01/2027	10,050,731
10,270,776	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	5.87%	07/30/2027	9,883,978

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,093,057	Element Solutions, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	6.32%	01/30/2026	6,093,057
6,506,256	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	12/22/2027	6,400,530
11,496,720	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	04/28/2028	11,396,124
2,519,597	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	6.82%	06/30/2028	2,477,079
14,956,640	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	6.17%	03/01/2027	14,856,954
890,307	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	5.97%	12/11/2026	871,807
11,159,580	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	11/09/2029	11,155,675
3,247,352	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.62%	01/02/2026	3,168,652
9,508,028	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	11/15/2027	9,214,895
11,496,768	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	6.19%	03/15/2028	11,499,872
7,308,906	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	7,296,152
	ICU Medical, Inc., Senior Secured First Lien Term Loan			
1,054,198	(3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.23%	01/08/2029	1,022,572
141,765	(1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	6.92%	01/08/2029	137,512
10,444,280	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	5.42%	06/11/2025	10,414,932
11,332,884	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	01/02/2026	11,205,389
6,822,670	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.09%	03/15/2028	6,745,915
1,940,438	Lamar Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.50%)	5.86%	01/29/2027	1,891,927
7,880,350	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	03/01/2027	7,571,480
3,968,960	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	08/29/2025	3,937,208
8,833,512	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	09/18/2026	8,777,199
10,214,327	NortonLifeLock, Inc., Senior Secured First Lien (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	6.42%	09/12/2029	10,063,258
10,719,907	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	6.42%	08/04/2028	10,616,728
1,821,018	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	1,817,841
	Resideo Funding, Inc., Senior Secured First Lien Term Loan			
4,178,470	(3 Month LIBOR USD + 2.25%, 0.50% Floor)	6.88%	02/11/2028	4,154,985
806,684	(1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.55%	02/11/2028	802,151
806,684	(2 Month LIBOR USD + 2.25%, 0.50% Floor)	6.50%	02/11/2028	802,151
10,186,953	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	02/04/2027	10,120,890
5,598,247	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	04/16/2025	5,513,237

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,890,740	Standard Industries, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.25%, 0.50% Floor)	6.43%	09/22/2028	4,837,480
10,173,553	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	6.98%	07/21/2026	10,049,182
8,756,335	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	11/13/2026	8,647,669
5,121,783	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	09/14/2026	5,081,142
3,799,969	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.82%	01/31/2028	3,743,311
	Vistra Operations Company LLC, Senior Secured First Lien Term Loan			
2,255,100	(1 Month LIBOR USD + 1.75%)	6.09%	12/31/2025	2,238,829
9,069,206	(1 Month LIBOR USD + 1.75%)	6.13%	12/31/2025	9,003,772
10,756,343	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	6.51%	01/20/2028	10,648,780
Total Bank Loans (Cost $316,116,572)				313,871,021
Collateralized Loan Obligations - 17.2%				
20,000,000	AIG LLC, Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.36% (a)	04/20/2032	19,622,236
10,000,000	AIG LLC, Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.41% (a)	07/20/2034	9,680,770
20,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.39% (a)	07/20/2032	19,572,228
10,500,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%, 0.00% Floor)	5.36% (a)	04/19/2034	10,208,312
30,000,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.47% (a)	04/24/2034	29,080,272
22,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	5.26% (a)	07/15/2034	21,442,126
22,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.38% (a)	04/19/2034	21,385,465
20,000,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	5.47% (a)	07/20/2034	19,225,164
15,000,000	Capital Four Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.40% (a)	01/18/2035	14,418,196
25,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	5.38% (a)	04/20/2034	24,320,355
11,000,000	Carlyle Global Market Strategies Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	5.22% (a)	04/15/2034	10,706,312
11,000,000	Carlyle Global Market Strategies Ltd., Series 2021-7A-A1 (3 Month LIBOR USD + 1.16%, 1.16% Floor)	5.24% (a)	10/15/2035	10,688,562
42,000,000	CarVal Ltd., Series 2019-1A-ANR (3 Month LIBOR USD + 1.11%, 1.11% Floor)	5.35% (a)	04/20/2032	41,132,944
35,000,000	Cathedral Lake Ltd., Series 2018-5A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.44% (a)	10/21/2030	34,748,501
10,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	5.27% (a)	07/17/2034	9,633,801
20,000,000	CBAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.36% (a)	04/20/2032	19,573,226
20,000,000	CFIP Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.46% (a)	01/20/2035	19,352,192

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
25,000,000	CQS Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.46% (a)	01/20/2035	24,015,517
18,000,000	Crown City, Series 2021-1A-A1A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.41% (a)	07/20/2034	17,199,689
25,500,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.28% (a)	04/16/2034	24,792,383
10,000,000	Generate Ltd., Series 6A-A1R (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.52% (a)	01/22/2035	9,713,788
14,000,000	Generate Ltd., Series 8A-AR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.44% (a)	10/20/2034	13,400,395
46,500,000	Generate Ltd., Series 9A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.44% (a)	10/20/2034	45,095,351
14,100,000	Greywolf Ltd., Series 2018-2A-A1 (Secured Overnight Financing Rate 3 Month + 1.44%, 1.18% Floor)	5.40% (a)	10/20/2031	13,881,965
17,500,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.28% (a)	07/15/2034	17,054,434
52,000,000	Halsey Point Ltd., Series 2021-5A-A1A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.62% (a)	01/30/2035	50,625,593
8,395,092	Harbourview LLC, Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	5.32% (a)	07/18/2031	8,210,586
22,000,000	Hayfin Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.36% (a)	04/20/2031	21,559,311
9,968,710	Jefferson Mill Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.18%, 0.00% Floor)	5.42% (a)	10/20/2031	9,721,347
3,233,959	LCM LP, Series 19A-AR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	5.32% (a)	07/15/2027	3,214,043
10,000,000	Madison Park Funding Ltd., Series 2019-34A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.48% (a)	04/25/2032	9,842,961
3,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%, 0.00% Floor)	5.83% (a)	04/15/2029	2,955,364
24,008,401	Marathon Ltd., Series 2018-12A-A1 (3 Month LIBOR USD + 1.18%, 0.00% Floor)	5.37% (a)	04/18/2031	23,566,865
20,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	5.52% (a)	01/20/2032	19,492,902
35,000,000	Marble Point Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.56% (a)	07/25/2034	33,629,663
15,500,000	MidOcean Credit, Series 2018-8A-A1R (3 Month LIBOR USD + 1.05%, 1.05% Floor)	5.73% (a)	02/20/2031	15,258,276
15,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.57% (a)	04/28/2034	14,428,314
23,835,703	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	5.22% (a)	10/13/2031	23,220,603
16,500,000	OCP Ltd., Series 2014-5A-A1R (3 Month LIBOR USD + 1.08%, 1.08% Floor)	5.41% (a)	04/26/2031	16,294,263
8,500,000	OHA Credit Funding Ltd., Series 2012-7A-AR3 (3 Month LIBOR USD + 1.07%, 1.07% Floor)	5.75% (a)	02/20/2034	8,314,538
11,000,000	Palmer Square Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	07/15/2034	10,745,110
20,000,000	Prudential PLC, Series 2021-5A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.39% (a)	10/18/2034	19,424,986
12,500,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%, 0.00% Floor)	5.55% (a)	10/25/2031	12,275,523
10,000,000	Riserva Ltd., Series 2016-3A-ARR (3 Month LIBOR USD + 1.06%, 1.06% Floor)	5.25% (a)	01/18/2034	9,796,271

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
21,771,593	Romark Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%, 0.00% Floor)	5.27% (a)	04/20/2031	21,385,147
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.20% (a)	04/15/2036	18,455,545
20,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	07/15/2031	19,590,866
16,000,000	Sound Point Ltd., Series 2014-2RA-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	5.49% (a)	10/20/2031	15,576,150
25,000,000	Sound Point Ltd., Series 2020-1A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.41% (a)	07/20/2034	23,935,295
900,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	5.88% (a)	04/15/2032	854,681
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.25% (a)	07/15/2032	17,532,857
12,925,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	5.16% (a)	01/17/2032	12,708,239
20,000,000	Trestles Ltd., Series 2021-4A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.45% (a)	07/21/2034	19,438,266
5,750,000	Trimaran CAVU LLC, Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.53% (a)	04/23/2032	5,640,242
10,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.40% (a)	01/18/2035	9,586,194
6,909,319	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%, 0.00% Floor)	5.49% (a)	10/20/2031	6,782,521
13,898,407	Wellfleet Ltd., Series 2017-2A-A1R (3 Month LIBOR USD + 1.06%, 0.00% Floor)	5.30% (a)	10/20/2029	13,746,013
5,500,000	Wellfleet Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	5.18% (a)	07/17/2031	5,389,084
10,000,000	Wellfleet Ltd., Series 2021-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.28% (a)	07/15/2034	9,622,563
Total Collateralized Loan Obligations (Cost $1,039,853,024)				1,012,764,366
Foreign Corporate Bonds - 10.2%				
2,807,813	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	2,202,328
4,500,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	4,266,967
3,100,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	2,711,255
5,579,000	AerCap Global Aviation Trust	1.75%	10/29/2024	5,133,931
1,000,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	923,414
3,000,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	2,859,323
2,800,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	2,668,701
4,378,766	AI Candelaria Spain S.A.	7.50%	12/15/2028	4,154,551
5,409,000	AstraZeneca PLC	3.50%	08/17/2023	5,364,284
800,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	791,260
4,870,000	Axiata SPV2 BHD	4.36%	03/24/2026	4,761,082
3,350,000	Banco Continental SAECA	2.75% (a)	12/10/2025	3,001,148
1,000,000	Banco Continental SAECA	2.75%	12/10/2025	895,865
9,350,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (a)	09/30/2031	8,234,068
1,800,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	1,585,168
3,050,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	2,769,125
2,800,000	Banco del Estado de Chile	2.70%	01/09/2025	2,647,702
5,600,000	Banco do Brasil S.A.	3.25% (a)	09/30/2026	5,161,968

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,400,000	Banco do Brasil S.A.	3.25%	09/30/2026	1,290,492
8,050,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	7,275,389
4,000,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	3,998,000
1,500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	1,371,330
2,000,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (a)	09/14/2025	1,828,440
4,100,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 4.64%)	5.88%(e)	01/24/2027	3,663,534
1,600,000	Banco Santander Chile	2.70%	01/10/2025	1,520,523
5,957,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	7.14%	10/18/2027	5,873,521
12,480,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	10,989,202
7,600,000	Bank Hapoalim B.M.	3.26% (a)(b)	01/21/2032	6,572,024
7,580,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)	01/29/2031	6,743,206
5,515,000	Bank of Montreal	1.50%	01/10/2025	5,148,301
4,145,000	Bank of Nova Scotia	0.55%	09/15/2023	4,016,362
5,420,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	5,161,281
1,365,000	BAT Capital Corporation	2.79%	09/06/2024	1,307,023
4,250,000	BAT International Finance PLC	1.67%	03/25/2026	3,770,551
1,200,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%	09/22/2029	1,167,787
1,000,000	BBVA Bancomer S.A.	1.88%	09/18/2025	907,970
6,221,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	6,102,435
5,220,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (a)	01/10/2025	5,169,932
5,525,000	BPCE S.A.	2.38% (a)	01/14/2025	5,157,196
8,800,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	8,540,834
1,750,000	Camposol S.A.	6.00%	02/03/2027	1,162,140
3,180,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	3,114,076
5,690,000	Canadian Pacific Railway Company	1.35%	12/02/2024	5,307,744
1,100,000	Cencosud S.A.	5.15%	02/12/2025	1,092,691
12,000,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	8,681,811
5,570,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	4.09% (a)	07/07/2025	5,497,684
5,036,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	4,831,010
400,000	Credicorp Ltd.	2.75%	06/17/2025	374,004
2,000,000	CSN Steel, S.L.	7.63%	04/17/2026	1,999,029
3,120,000	Daimler Trucks Finance North America LLC	1.63% (a)	12/13/2024	2,897,738
500,000	DBS Group Holdings Ltd.	1.17% (a)	11/22/2024	466,157
13,550,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	12,060,449
1,208,972	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (a)	04/01/2025	329,595
194,653	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(e)	01/17/2023	18,735
3,100,000	Ecopetrol S.A.	5.88%	09/18/2023	3,086,784
7,900,000	Ecopetrol S.A.	4.13%	01/16/2025	7,541,023
2,429,500	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	2,175,314
3,682,980	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	3,411,913
100,000	Enbridge, Inc.	4.00%	10/01/2023	99,224
2,820,000	Enbridge, Inc.	0.55%	10/04/2023	2,727,169
2,825,000	Enbridge, Inc.	2.50%	02/14/2025	2,667,484

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
7,000,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	6,916,630
500,000	Equate Petrochemical B.V.	4.25%	11/03/2026	479,294
10,832,353	Fenix Power Peru S.A.	4.32%	09/20/2027	9,929,151
5,150,000	Freeport Indonesia PT	4.76%	04/14/2027	4,969,750
2,350,000	Freeport Indonesia PT	4.76% (a)	04/14/2027	2,267,750
5,950,000	Freeport-McMoRan, Inc.	5.00%	09/01/2027	5,830,786
1,600,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	1,482,616
13,803,830	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	12,810,331
325,000	Glencore Funding LLC	4.13% (a)	05/30/2023	323,344
1,045,000	Glencore Funding LLC	4.13% (a)	03/12/2024	1,028,734
3,990,000	Glencore Funding LLC	4.00% (a)	04/16/2025	3,863,432
8,153,640	GNL Quintero S.A.	4.63%	07/31/2029	7,887,361
400,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	396,912
3,615,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	3,494,367
5,425,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	1.16%	11/22/2024	5,168,939
7,262,940	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	6,923,883
2,000,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	1,970,527
4,298,000	Inkia Energy Ltd.	5.88%	11/09/2027	4,067,669
1,163,144	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,073,000
11,400,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	10,382,151
2,320,000	JDE Peet’s NV	0.80% (a)	09/24/2024	2,120,433
1,000,000	Kallpa Generacion S.A.	4.88%	05/24/2026	961,893
11,000,000	Korea Development Bank	0.80%	04/27/2026	9,664,963
3,300,000	Korea Development Bank	1.00%	09/09/2026	2,880,929
2,000,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	1,846,204
4,000,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	3,692,408
1,900,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	1,723,011
4,000,000	Korea Electric Power Corporation	1.13%	06/15/2025	3,627,391
4,200,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	3,707,156
11,000,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	9,659,280
8,000,000	KT Corporation	1.00%	09/01/2025	7,141,689
3,000,000	KT Corporation	2.50%	07/18/2026	2,741,494
8,000,000	LG Chem Ltd.	3.25%	10/15/2024	7,678,409
5,270,000	Lloyds Banking Group PLC (1 Year CMT Rate + 0.55%)	0.70%	05/11/2024	5,169,133
1,060,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	1,056,226
13,090,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	12,882,523
200,000	MEGlobal Canada ULC	5.00%	05/18/2025	196,830
200,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	192,000
2,000,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	1,920,000
1,025,250	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	989,366
1,435,500	Millicom International Cellular S.A.	6.63%	10/15/2026	1,425,782
4,050,000	Millicom International Cellular S.A.	5.13%	01/15/2028	3,773,161
11,500,000	Minejesa Capital B.V.	4.63%	08/10/2030	10,122,300
6,680,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	5.19%	07/26/2023	6,691,971
5,466,000	Mizuho Financial Group, Inc. (Secured Overnight Financing Rate + 0.96%)	5.12%	05/22/2026	5,367,045

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,443,203	MV24 Capital B.V.	6.75%	06/01/2034	1,321,303
5,335,000	NatWest Group PLC (3 Month LIBOR USD + 1.55%)	6.27%	06/25/2024	5,337,055
1,700,000	NongHyup Bank	1.25% (a)	07/20/2025	1,538,748
500,000	Oleoducto Central S.A.	4.00%	07/14/2027	441,959
1,000,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	934,382
7,849,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	7,100,284
1,100,000	Orbia Advance Corporation S.A.B. de C.V.	1.88%	05/11/2026	951,654
9,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	8,084,565
2,065,000	Park Aerospace Holdings Ltd.	4.50% (a)	03/15/2023	2,060,057
5,600,000	Periama Holdings LLC	5.95%	04/19/2026	5,246,696
1,100,000	Pertamina Persero PT	4.30%	05/20/2023	1,091,750
10,200,000	Pertamina Persero PT	1.40%	02/09/2026	9,124,906
5,000,000	Petronas Capital Ltd.	3.50%	03/18/2025	4,856,953
12,000,000	Qatar Energy	1.38%	09/12/2026	10,658,652
2,000,000	Qatar Energy	1.38% (a)	09/12/2026	1,776,442
10,750,000	Reliance Industries Ltd.	4.13%	01/28/2025	10,442,338
5,510,000	Royal Bank of Canada	4.40% (c)	01/20/2026	5,352,314
6,300,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	5,638,550
8,495,000	Sable International Finance Ltd.	5.75%	09/07/2027	7,851,504
3,100,000	Sasol Financing USA LLC	4.38%	09/18/2026	2,748,141
3,800,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	8.63%	12/13/2027	3,755,977
1,000,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	963,464
4,000,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	3,690,029
4,700,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	4,585,978
5,540,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (a)	09/12/2023	5,375,333
16,250,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	15,083,169
5,535,000	Toronto-Dominion Bank	0.70%	09/10/2024	5,154,628
6,600,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	6,195,093
5,515,000	UBS Group AG (1 Year CMT Rate + 0.83%)	1.01% (a)	07/30/2024	5,363,740
7,000,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	6,822,306
8,900,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	7,871,160
3,900,000	UPL Corporation Ltd.	4.50%	03/08/2028	3,279,055
2,915,000	Vedanta Resources Ltd.	7.13%	05/31/2023	2,738,742
1,000,000	Vedanta Resources Ltd.	6.13%	08/09/2024	632,531
5,505,000	Volkswagen Group of America Finance LLC	0.88% (a)	11/22/2023	5,297,100
4,985,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	3,103,821
2,000,000	VTR Finance NV	6.38%	07/15/2028	775,592
Total Foreign Corporate Bonds (Cost $646,298,418)				598,993,442
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.9%				
5,586,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	4,680,681
4,530,000	BOC Aviation Corporation	1.63% (a)	04/29/2024	4,302,049
4,200,000	Chile Government International Bond	3.13%	01/21/2026	3,988,706
18,000,000	Colombia Government International Bond	4.50%	01/28/2026	16,976,683
5,000,000	Panama Government International Bond	3.75%	03/16/2025	4,844,506
4,000,000	Perusahaan Penerbit SBSN Indonesia III	1.50% (a)	06/09/2026	3,637,500

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
9,500,000	Peruvian Government International Bond	2.39%	01/23/2026	8,763,392
5,000,000	Republic of South Africa Government Bond	4.67%	01/17/2024	4,934,850
1,800,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,748,277
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $58,853,468)				53,876,644
Non-Agency Commercial Mortgage Backed Obligations - 14.4%				
5,000,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-AS (1 Month LIBOR USD + 1.10%, 1.10% Floor)	5.44% (a)	12/18/2037	4,884,845
16,793,000	ACREC Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	5.48% (a)	10/16/2036	16,040,741
14,340,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-A2	2.02% (a)	06/15/2054	12,744,312
16,415,000	Arbor Realty Ltd., Series 2020-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	5.85% (a)	02/15/2035	15,995,465
5,000,000	Arbor Realty Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.20%, 1.20% Floor)	5.47% (a)	12/15/2035	4,605,740
3,000,000	Arbor Realty Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	5.42% (a)	05/15/2036	2,924,496
2,579,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	5.27% (a)	06/15/2035	2,491,910
32,485,496	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10-XA	1.74% (b)(d)	07/15/2049	1,400,521
74,249,817	BANK, Series 2017-BNK5-XA	0.95% (b)(d)	06/15/2060	2,370,091
93,378,470	BANK, Series 2017-BNK6-XA	0.77% (b)(d)	07/15/2060	2,471,196
21,499,268	BANK, Series 2019-BN20-XA	0.81% (b)(d)	09/15/2062	894,262
192,694,188	BANK, Series 2020-BN26-XA	1.23% (b)(d)	03/15/2063	11,889,231
80,869,135	BBCMS Mortgage Trust, Series 2017-C1-XA	1.46% (b)(d)	02/15/2050	3,782,104
3,389,247	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	5.32% (a)	10/15/2037	3,263,698
17,989,000	BBCMS Mortgage Trust, Series 2018-TALL-A (1 Month LIBOR USD + 0.72%, 0.72% Floor)	5.04% (a)	03/15/2037	16,654,240
10,696,000	BBCMS Mortgage Trust, Series 2018-TALL-B (1 Month LIBOR USD + 0.97%, 0.97% Floor)	5.29% (a)	03/15/2037	9,171,702
118,724,965	BBCMS Mortgage Trust, Series 2020-C6-XA	1.05% (b)(d)	02/15/2053	6,199,070
59,000,000	BBCMS Mortgage Trust, Series 2020-C6-XB	0.68% (b)(d)	02/15/2053	2,381,895
62,132	BDS Ltd., Series 2019-FL4-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	5.43% (a)	08/15/2036	62,225
94,566,520	Benchmark Mortgage Trust, Series 2018-B1-XA	0.53% (b)(d)	01/15/2051	1,878,432
175,261,463	Benchmark Mortgage Trust, Series 2020-B16-XA	0.93% (b)(d)	02/15/2053	8,474,330
35,720,000	Benchmark Mortgage Trust, Series 2020-IG1-XB	0.13% (b)(d)	09/15/2043	361,736
8,789,000	BPR Trust, Series 2021-TY-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	5.37% (a)	09/15/2038	8,298,803
16,859,000	BRSP Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	5.49% (a)	08/19/2038	16,375,298
20,000,000	BSPRT Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	5.42% (a)	03/15/2036	19,489,980
13,851,000	BSPRT Issuer Ltd., Series 2021-FL7-A (1 Month LIBOR USD + 1.32%, 1.32% Floor)	5.64% (a)	12/15/2038	13,296,808
16,852,000	BSREP Commercial Mortgage Trust, Series 2021-DC-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	5.27% (a)	08/15/2038	15,854,360
170,954	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	6.29% (a)	09/15/2037	166,450

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,013,905	BX Trust, Series 2019-MMP-C (1 Month LIBOR USD + 1.45%, 1.45% Floor)	5.77% (a)	08/15/2036	5,883,870
4,314,362	BX Trust, Series 2021-21M-A (1 Month LIBOR USD + 0.73%, 0.73% Floor)	5.05% (a)	10/15/2036	4,151,897
16,263,000	BX Trust, Series 2021-VIEW-A (1 Month LIBOR USD + 1.28%, 1.28% Floor)	5.60% (a)	06/15/2036	15,503,537
16,787,000	BX Trust, Series 2021-VOLT-B (1 Month LIBOR USD + 0.95%, 0.95% Floor)	5.27% (a)	09/15/2036	15,860,207
15,561,399	BX Trust, Series 2021-XL2-B (1 Month LIBOR USD + 1.00%, 1.00% Floor)	5.32% (a)	10/15/2038	14,849,610
11,749,000	BXHPP Trust, Series 2021-FILM-B (1 Month LIBOR USD + 0.90%, 0.90% Floor)	5.22% (a)	08/15/2036	10,703,354
7,749,000	BXHPP Trust, Series 2021-FILM-C (1 Month LIBOR USD + 1.10%, 1.10% Floor)	5.42% (a)	08/15/2036	6,993,177
1,155,480	BXMT Ltd., Series 2020-FL2-A (Secured Overnight Financing Rate 1 Month + 1.01%, 0.90% Floor)	5.34% (a)	02/15/2038	1,130,151
20,000,000	BXMT Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	5.37% (a)	05/15/2038	19,553,760
20,908,856	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.23% (b)(d)	05/10/2050	829,289
42,452,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	0.90% (b)(d)	06/15/2050	1,427,049
116,365,000	CFK Trust, Series 2020-MF2-X	0.77% (a)(b)(d)	03/15/2039	3,279,084
11,843,170	CHCP Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.16%, 1.05% Floor)	5.49% (a)	02/15/2038	11,689,753
4,590,000	CHCP Ltd., Series 2021-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.41%, 1.30% Floor)	5.74% (a)	02/15/2038	4,396,605
1,294,184	Citigroup Commercial Mortgage Trust, Series 2014-FL2-A (1 Month LIBOR USD + 1.85%, 1.85% Floor)	6.17% (a)	11/15/2031	1,258,468
30,750,605	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.21% (b)(d)	02/10/2049	867,336
52,867,947	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(d)	04/15/2049	2,019,445
9,000,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-A (1 Month LIBOR USD + 0.83%, 0.83% Floor)	5.27% (a)	12/15/2036	8,822,396
179,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-D (1 Month LIBOR USD + 1.80%, 1.80% Floor)	6.24% (a)	12/15/2036	170,881
242,000	Citigroup Commercial Mortgage Trust, Series 2019-PRM-D	4.35% (a)	05/10/2036	239,461
626,883	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.25% Floor)	5.69% (a)	08/20/2035	611,000
16,415,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.66%, 1.55% Floor)	5.99% (a)	08/20/2035	15,936,289
95,649,686	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	1.06% (b)(d)	10/10/2046	510,568
1,539,729	Commercial Mortgage Pass-Through Trust, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	8.32% (a)	10/15/2031	1,546,848
143,197,198	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.80% (b)(d)	08/10/2048	2,461,846
21,308,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-A (1 Month LIBOR USD + 1.10%, 1.00% Floor)	5.42% (a)	09/15/2033	20,029,955
90,634,761	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.10% (b)(d)	06/15/2050	3,240,972
13,623,587	CSAIL Commercial Mortgage Trust, Series 2017-CX9-XA	0.66% (b)(d)	09/15/2050	247,708
12,925,000	DBCG Mortgage Trust, Series 2017-BBG-B (1 Month LIBOR USD + 0.85%, 0.85% Floor)	5.17% (a)	06/15/2034	12,576,154
700,000	DBJPM Mortgage Trust, Series 2016-C3-A5	2.89%	08/10/2049	641,168
21,790,563	EQUS Mortgage Trust, Series 2021-EQAZ-A (1 Month LIBOR USD + 0.75%, 0.76% Floor)	5.07% (a)	10/15/2038	21,004,948
4,139,055	Extended Stay America Trust, Series 2021-ESH-A (1 Month LIBOR USD + 1.08%, 1.08% Floor)	5.40% (a)	07/15/2038	4,025,956

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
7,996,292	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	5.53% (a)	12/16/2036	7,966,777
20,500,000	FS Rialto, Series 2021-FL2-A (1 Month LIBOR USD + 1.22%, 1.22% Floor)	5.55% (a)	05/16/2038	19,663,682
7,789,000	FS Rialto, Series 2021-FL3-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	5.58% (a)	11/16/2036	7,454,353
4,852,604	GPMT Ltd., Series 2021-FL3-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	5.59% (a)	07/16/2035	4,740,911
11,853,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-A (1 Month LIBOR USD + 1.02%, 1.02% Floor)	5.34% (a)	07/15/2039	11,361,978
2,615,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-A (1 Month LIBOR USD + 1.15%, 0.90% Floor)	5.47% (a)	07/15/2031	2,497,115
9,296,000	GS Mortgage Securities Corporation Trust, Series 2021-IP-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	5.27% (a)	10/15/2036	8,687,942
106,899,995	GS Mortgage Securities Trust, Series 2017-GS6-XA	1.01% (b)(d)	05/10/2050	3,804,346
126,837,828	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.08% (b)(d)	08/10/2050	4,533,463
141,521,621	GS Mortgage Securities Trust, Series 2017-GS8-XA	0.95% (b)(d)	11/10/2050	4,818,755
54,750,057	GS Mortgage Securities Trust, Series 2019-GC42-XA	0.81% (b)(d)	09/01/2052	2,125,260
5,347,753	HGI CRE Ltd., Series 2021-FL1-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	5.38% (a)	06/16/2036	5,149,929
9,505,999	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-XA	0.81% (b)(d)	07/15/2047	56,911
56,920,547	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.59% (b)(d)	12/15/2049	975,630
5,012,759	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-A (1 Month LIBOR USD + 0.96%, 0.96% Floor)	5.28% (a)	07/15/2036	4,865,987
59,178,200	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-XA	0.34% (a)(b)(d)	01/10/2037	354,359
117,285,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-MKST-XCP	0.00% (a)(b)(d)	12/15/2036	1,173
2,550,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-B	4.35% (b)	11/15/2047	2,362,556
53,157,732	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.11% (b)(d)	11/15/2048	927,874
300,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-A5	3.58%	03/17/2049	283,718
25,191,682	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.47% (b)(d)	06/13/2052	1,568,860
7,664,000	KREF Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.07%, 1.07% Floor)	5.40% (a)	02/15/2039	7,431,344
12,862,000	LCCM Trust, Series 2021-FL2-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	5.52% (a)	12/13/2038	12,486,854
10,000,000	LCCM Trust, Series 2021-FL3-A (1 Month LIBOR USD + 1.45%, 1.45% Floor)	5.77% (a)	11/15/2038	9,751,230
5,652,078	Life Mortgage Trust, Series 2021-BMR-A (1 Month LIBOR USD + 0.70%, 0.70% Floor)	5.02% (a)	03/15/2038	5,480,083
15,966,408	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	5.82% (a)	05/15/2036	15,594,534
11,702,648	LoanCore Issuer Ltd., Series 2019-CRE3-AS (1 Month LIBOR USD + 1.37%, 1.37% Floor)	5.69% (a)	04/15/2034	11,691,554
9,200,000	LoanCore Issuer Ltd., Series 2021-CRE5-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	5.62% (a)	07/15/2036	8,868,239
51,416,300	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.79% (a)(b)(d)	03/10/2050	1,055,340
13,700,000	Lument Finance Trust, Inc., Series 2021-FL1-A (1 Month LIBOR USD + 1.17%, 1.17% Floor)	5.49% (a)	06/15/2039	13,331,771

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
15,750,000	MF1 Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	5.43% (a)	07/16/2036	15,155,516
5,000,000	MF1 Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 30 Day Average + 1.35%, 1.35% Floor)	5.18% (a)	02/19/2037	4,811,528
2,434,647	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 1 Month + 0.96%, 0.85% Floor)	5.30% (a)	07/15/2036	2,366,338
10,343,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	5.65% (a)	07/15/2036	10,008,931
5,652,138	MHP, Series 2022-MHIL-A (Secured Overnight Financing Rate 1 Month + 0.81%, 0.82% Floor)	5.15% (a)	01/15/2027	5,421,031
14,077,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-LNCX	0.60% (a)(b)(d)	12/15/2046	126,203
1,121,858	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.40% (a)(b)(d)	11/12/2041	7,953
60,472,671	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.33% (b)(d)	06/15/2050	2,275,593
711,000	Morgan Stanley Capital Trust, Series 2018-SUN-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	5.22% (a)	07/15/2035	697,479
7,895,000	Morgan Stanley Capital Trust, Series 2019-PLND-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	6.07% (a)	05/15/2036	6,974,596
18,374,239	Morgan Stanley Capital Trust, Series 2021-ILP-A (1 Month LIBOR USD + 0.78%, 0.78% Floor)	5.10% (a)	11/15/2023	17,688,959
14,862,000	Morgan Stanley Capital Trust, Series 2021-L6-A2	2.13% (b)	06/15/2054	13,258,337
6,357,692	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	5.27% (a)	06/15/2035	6,142,994
19,570,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	5.92% (a)	02/15/2036	19,247,095
1,755,808	PFP Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	5.17% (a)	04/14/2038	1,722,047
9,999,501	PFP Ltd., Series 2021-7-AS (1 Month LIBOR USD + 1.15%, 1.15% Floor)	5.47% (a)	04/14/2038	9,450,108
7,325,497	PFP Ltd., Series 2021-8-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	5.33% (a)	08/09/2037	7,045,026
16,492,568	SMR Mortgage Trust, Series 2022-IND-A (Secured Overnight Financing Rate 1 Month + 1.65%, 1.65% Floor)	5.99% (a)	02/15/2039	15,622,519
9,803,000	SREIT Trust, Series 2021-MFP-A (1 Month LIBOR USD + 0.73%, 0.73% Floor)	5.05% (a)	11/15/2038	9,443,029
12,887,000	STWD Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	5.84% (a)	07/15/2038	12,666,581
8,900,000	STWD Ltd., Series 2021-FL2-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	5.53% (a)	04/18/2038	8,607,653
16,923,000	TRTX Issuer Ltd., Series 2019-FL3-AS (Secured Overnight Financing Rate 1 Month + 1.56%, 1.45% Floor)	5.89% (a)	10/15/2034	16,892,065
17,000,000	TRTX Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	5.53% (a)	03/15/2038	16,487,807
5,349,605	TTAN, Series 2021-MHC-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	5.17% (a)	03/15/2038	5,189,232
53,408,994	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.52% (b)(d)	06/15/2050	2,685,912
88,788,730	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.12% (b)(d)	08/15/2050	2,922,543
96,177,427	UBS Commercial Mortgage Trust, Series 2018-C8-XA	0.84% (b)(d)	02/15/2051	3,255,837
24,991,524	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-XA	0.76% (b)(d)	09/15/2058	404,565
175,210,808	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.33% (b)(d)	06/15/2052	10,224,339
15,309,109	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	1.87% (b)(d)	07/15/2053	1,507,463

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
11,851,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C60-A2	2.04%	08/15/2054	10,613,858
5,081,432	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	5.47% (a)	02/15/2040	4,762,249
5,081,432	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-B (1 Month LIBOR USD + 1.45%, 1.45% Floor)	5.77% (a)	02/15/2040	4,615,255
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $969,259,568)				845,079,852
Non-Agency Residential Collateralized Mortgage Obligations - 14.1%				
17,157,277	Angel Oak Mortgage Trust LLC, Series 2021-7-A1	1.98% (a)(b)	10/25/2066	14,030,243
5,986,927	Arroyo Mortgage Trust, Series 2019-3-A2	3.21% (a)(b)	10/25/2048	5,509,770
3,235,630	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	10/25/2048	2,978,805
361,398	Banc of America Mortgage Trust, Series 2005-E-2A1	3.31% (b)	06/25/2035	302,611
510,868	BCAP LLC Trust, Series 2011-RR1-8A3	4.84% (a)(b)	09/30/2056	390,703
1,360,492	Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1	3.46% (b)	02/25/2034	1,333,303
159,313	Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A	5.00%	05/25/2034	137,870
5,556,150	BRAVO Residential Funding Trust, Series 2020-RPL1-A1	2.50% (a)(b)	05/26/2059	5,268,393
14,309,586	BRAVO Residential Funding Trust, Series 2021-A-A1	1.99% (a)(f)	10/25/2059	13,642,144
19,603,544	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(f)	04/01/2069	18,546,382
7,437,118	BRAVO Residential Funding Trust, Series 2022-RPL1-A1	2.75% (a)(b)	09/25/2061	6,449,369
2,344,166	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	4.54%	08/25/2036	2,202,859
438,989	CHL Mortgage Pass-Through Trust, Series 2004-HYB9-1A1	3.67% (b)	02/20/2035	435,624
4,201,361	CHL Mortgage Pass-Through Trust, Series 2005-3-1A2 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	4.97%	04/25/2035	3,628,089
368,657	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap)	6.38%	03/25/2036	335,196
23,948,107	Citigroup Mortgage Loan Trust, Series 2019-E-A1	6.23% (a)(f)	11/25/2070	23,603,994
2,197,585	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% (a)(b)	05/25/2060	2,003,574
1,121,411	COLT Mortgage Loan Trust, Series 2020-2-A1	1.85% (a)(b)	03/25/2065	1,098,832
5,898,746	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (a)(b)	05/25/2065	4,974,764
6,297,508	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (a)(b)	11/26/2066	5,332,828
17,022,850	COLT Mortgage Loan Trust, Series 2021-RPL1-A1	1.67% (a)(b)	09/25/2061	15,222,675
26,475	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-5A1	5.25%	06/25/2026	17,466
33,137,552	Credit Suisse Mortgage-Backed Trust, Series 2019-RP10-A1	2.96% (a)(b)	12/26/2059	32,719,191
3,170,075	Credit Suisse Mortgage-Backed Trust, Series 2022-NQM5-A1	5.17% (a)(b)	05/25/2067	3,098,241
12,219,978	CSMC Trust, Series 2020-RPL3-A1	2.69% (a)(b)	03/25/2060	11,700,496
2,254,626	CSMC Trust, Series 2021-NQM1-A2	0.99% (a)(b)	05/25/2065	1,903,470
3,757,710	CSMC Trust, Series 2021-NQM1-A3	1.20% (a)(b)	05/25/2065	3,180,426
8,571,678	CSMC Trust, Series 2021-NQM5-A3	1.35% (a)(b)	05/25/2066	6,424,459
5,555,686	CSMC Trust, Series 2021-RPL4-A1	1.80% (a)(b)	12/27/2060	5,102,698
18,609,780	CSMC Trust, Series 2022-NQM1-A1	2.27% (a)(b)	11/25/2066	16,051,978
1,530,635	Ellington Financial Mortgage Trust, Series 2020-1-A1	2.01% (a)(b)	05/25/2065	1,481,741
1,849,844	First Horizon Mortgage Pass-Through Trust, Series 2007-AR2-1A1	3.80% (b)	08/25/2037	651,158
3,734,389	GCAT Trust, Series 2020-3-A1	2.98% (a)(f)	09/25/2025	3,617,390
5,841,603	GCAT Trust, Series 2022-NQM4-A1	5.27% (a)(f)	08/25/2067	5,719,307
1,214,455	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (a)(b)	01/25/2059	1,209,427
2,406,879	GSR Mortgage Loan Trust, Series 2005-9F-2A2	6.00%	01/25/2036	1,230,809

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
320,808	GSR Mortgage Loan Trust, Series 2005-AR7-3A1	4.05% (b)	11/25/2035	294,360
13,020,474	Homeward Opportunities Fund Trust, Series 2022-1-A1	5.08% (a)(f)	07/25/2067	12,672,690
25,333	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	24,310
17,232,427	Legacy Mortgage Asset Trust, Series 2019-GS7-A1	6.25% (a)(f)	11/25/2059	17,218,958
10,942,456	Legacy Mortgage Asset Trust, Series 2020-GS5-A1	3.25% (a)(f)	06/25/2060	10,781,399
1,883,207	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (a)(f)	01/25/2060	1,842,688
1,040,280	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (a)(f)	10/25/2066	955,721
11,736,059	Legacy Mortgage Asset Trust, Series 2021-GS2-A1	1.75% (a)(f)	04/25/2061	10,666,041
20,567,988	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (a)(f)	07/25/2061	18,692,794
26,804,928	Legacy Mortgage Asset Trust, Series 2021-GS4-A1	1.65% (a)(f)	11/25/2060	24,095,531
6,310,075	Legacy Mortgage Asset Trust, Series 2021-SL1-A	1.99% (a)(b)	09/25/2060	6,191,425
20,800,000	LHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (a)(b)	02/25/2026	19,779,408
1,790,913	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	3.96% (b)	04/25/2036	1,009,762
682,703	Merrill Lynch Mortgage Investors Trust, Series 2005-3-2A	3.51% (b)	11/25/2035	644,595
2,872,089	MFA Trust, Series 2021-NPL1-A1	2.36% (a)(f)	03/25/2060	2,709,106
11,872,651	MFA Trust, Series 2021-NQM2-A1	1.03% (a)(b)	11/25/2064	9,694,670
1,538,073	MFA Trust, Series 2021-NQM2-A2	1.32% (a)(b)	11/25/2064	1,223,583
3,653,604	Mill City Mortgage Loan Trust, Series 2017-3-A1	2.75% (a)(b)	01/25/2061	3,535,513
7,105	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2033	5,315
1,542,142	OBX Trust, Series 2018-1-A2 (1 Month LIBOR USD + 0.65%, 0.00% Floor)	5.04% (a)	06/25/2057	1,457,337
11,104,364	OBX Trust, Series 2022-NQM1-A1	2.31% (a)(b)	11/25/2061	9,567,154
2,880,903	OBX Trust, Series 2022-NQM7-A1	5.11% (a)(f)	08/25/2062	2,831,132
11,061,217	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(f)	09/27/2060	10,128,267
3,795,861	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (a)(f)	06/27/2060	3,366,614
30,277,396	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (a)(f)	07/25/2051	26,873,629
18,963,499	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(f)	02/25/2061	17,186,942
6,227,031	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(f)	07/25/2051	5,652,475
20,315,784	Pretium Mortgage Credit Partners LLC, Series 2021-RN3-A1	1.84% (a)(f)	09/25/2051	18,207,200
7,536,487	PRPM LLC, Series 2020-4-A1	2.95% (a)(f)	10/25/2025	7,295,150
16,498,216	PRPM LLC, Series 2021-1-A1	2.12% (a)(b)	01/25/2026	15,502,537
12,302,836	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	11,385,763
13,056,606	PRPM LLC, Series 2021-3-A1	1.87% (a)(f)	04/25/2026	11,706,077
15,761,293	PRPM LLC, Series 2021-4-A1	1.87% (a)(f)	04/25/2026	14,192,264
11,739,804	PRPM LLC, Series 2021-5-A1	1.79% (a)(f)	06/25/2026	10,663,158
15,868,782	PRPM LLC, Series 2021-6-A1	1.79% (a)(f)	07/25/2026	14,405,492
28,327,621	PRPM LLC, Series 2021-7-A1	1.87% (a)(f)	08/25/2026	25,819,978
4,177,290	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC1-A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	4.93%	03/25/2036	3,720,788
732,293	Starwood Mortgage Residential Trust, Series 2020-3-A1	1.49% (a)(b)	04/25/2065	673,605
27,933,018	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (a)(b)	09/25/2066	22,630,602
97,654	Structured Asset Securities Corporation, Series 2003-24A-1A3	3.94% (b)	07/25/2033	94,345
20,310,957	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% (a)(f)	03/25/2023	19,677,600
14,668,520	VCAT LLC, Series 2021-NPL1-A1	2.29% (a)(f)	12/26/2050	13,913,314
6,394,695	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(f)	05/25/2051	5,571,379
23,053,351	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(f)	08/25/2051	20,986,615
9,186,725	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(f)	08/25/2051	8,096,254

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
11,780,218	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(f)	09/25/2051	10,317,309
2,830,593	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(b)	07/25/2049	2,672,160
6,068,998	Velocity Commercial Capital Loan Trust, Series 2021-1-M1	1.79% (a)(b)	05/25/2051	4,746,848
23,642,186	Velocity Commercial Capital Loan Trust, Series 2021-2-A	1.52% (a)(b)	08/25/2051	19,731,026
5,403,936	Velocity Commercial Capital Loan Trust, Series 2021-2-M1	1.82% (a)(b)	08/25/2051	4,297,376
1,805,267	Verus Securitization Trust, Series 2020-2-A1	2.23% (a)(b)	05/25/2060	1,737,641
1,700,179	Verus Securitization Trust, Series 2020-INV1-A1	1.98% (a)(b)	03/25/2060	1,632,330
8,988,749	Verus Securitization Trust, Series 2021-4-A3	1.35% (a)(b)	07/25/2066	6,743,631
8,170,907	Verus Securitization Trust, Series 2021-7-A1	1.83% (a)(b)	10/25/2066	6,894,303
14,551,680	Verus Securitization Trust, Series 2022-INV1-A1	5.04% (a)(f)	08/25/2067	14,323,713
485,056	Verus Securitization Trust, Series 2022-INV1-A2	5.80% (a)(f)	08/25/2067	475,869
9,834,600	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(f)	05/25/2051	8,772,585
23,821,250	VOLT LLC, Series 2021-NP11-A1	1.87% (a)(f)	08/25/2051	20,680,530
15,172,884	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(f)	02/27/2051	13,173,125
8,833,296	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(f)	02/27/2051	8,028,998
7,442,753	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(f)	03/27/2051	6,783,800
6,330,027	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(f)	04/25/2051	5,600,698
27,638,530	VOLT LLC, Series 2021-NPL8-A1	2.12% (a)(f)	04/25/2051	24,569,318
4,019,763	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(f)	05/25/2051	3,609,450
154,293	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2002-AR16-A	4.33% (b)	12/25/2032	144,354
250,608	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	210,362
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost $918,611,425)				830,325,251
US Corporate Bonds - 5.8%				
1,240,000	AbbVie, Inc.	2.60%	11/21/2024	1,187,150
4,990,000	Amazon.com, Inc.	4.60%	12/01/2025	4,983,321
905,000	American Express Company	3.38%	05/03/2024	887,048
1,513,000	American Express Company (3 Month LIBOR USD + 0.65%)	5.39%	02/27/2023	1,513,020
2,957,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	5.18%	03/04/2025	2,956,081
7,950,000	Athene Global Funding	4.90% (a)(c)	05/24/2024	7,812,974
2,355,000	Atmos Energy Corporation	0.63%	03/09/2023	2,337,849
1,625,000	Avery Dennison Corporation	0.85%	08/15/2024	1,517,240
6,979,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	5.56%	03/05/2024	6,975,734
3,530,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	4.64%	04/22/2025	3,486,415
2,870,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.10%)	5.07%	04/25/2025	2,854,224
2,195,000	Boeing Company	4.51%	05/01/2023	2,191,232
425,000	Boeing Company	4.88%	05/01/2025	422,128
2,535,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	2,472,885
2,470,000	Broadcom, Inc.	3.15%	11/15/2025	2,342,293
170,000	Broadcom, Inc.	3.88%	01/15/2027	161,047
5,145,000	Campbell Soup Company	3.95%	03/15/2025	5,028,745
2,800,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	2,745,051
7,455,000	Cardinal Health, Inc.	3.08%	06/15/2024	7,248,081

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,345,000	Caterpillar Financial Services Corporation	3.65%	08/12/2025	4,243,162
5,315,000	Charles Schwab Corporation	5.30% (c)	03/03/2027	5,176,828
1,995,000	Cigna Corporation	0.61%	03/15/2024	1,893,932
3,720,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	5.78%	06/01/2024	3,725,591
1,670,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	1,539,933
5,230,000	Comcast Corporation	5.25%	11/07/2025	5,304,324
1,389,000	Conagra Brands, Inc.	4.30%	05/01/2024	1,370,599
2,665,000	Constellation Brands, Inc.	3.60%	05/09/2024	2,613,794
1,825,000	Dell International LLC	4.00%	07/15/2024	1,794,659
3,190,000	Dell International LLC	5.85%	07/15/2025	3,226,948
2,645,000	Dollar General Corporation	4.15%	11/01/2025	2,589,271
4,635,000	Dollar Tree, Inc.	4.00%	05/15/2025	4,529,205
2,630,000	Duke Energy Corporation	5.00%	12/08/2025	2,627,252
10,000	Elevance Health, Inc.	3.30%	01/15/2023	9,993
7,914,000	Elevance Health, Inc.	3.50%	08/15/2024	7,724,434
3,940,000	Energy Transfer LP	5.88%	01/15/2024	3,951,150
1,215,000	Energy Transfer LP	4.50%	04/15/2024	1,198,317
160,000	Energy Transfer LP	4.05%	03/15/2025	155,109
5,775,000	Entergy Corporation	0.90%	09/15/2025	5,148,297
5,930,000	Equinix, Inc.	1.25%	07/15/2025	5,367,444
5,260,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	5,308,855
2,690,000	General Mills, Inc.	4.00%	04/17/2025	2,629,451
2,250,000	General Mills, Inc.	5.24%	11/18/2025	2,256,398
5,325,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	5,248,484
5,347,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	5,146,453
5,102,000	HCA, Inc.	5.00%	03/15/2024	5,075,117
4,725,000	Hyatt Hotels Corporation	1.30%	10/01/2023	4,594,344
2,405,000	Hyundai Capital America	1.00% (a)	09/17/2024	2,223,526
5,254,000	JPMorgan Chase & Company	3.90%	07/15/2025	5,141,541
3,277,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.42%)	0.56%	02/16/2025	3,091,873
7,300,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	5.27%	04/26/2026	7,236,484
5,410,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	5,137,981
716,000	Kinder Morgan, Inc.	4.30%	06/01/2025	702,833
1,750,000	Lowe’s Companies, Inc.	4.40%	09/08/2025	1,725,666
5,546,000	Magallanes, Inc.	3.79% (a)	03/15/2025	5,301,827
5,460,000	Marriott International, Inc.	3.60%	04/15/2024	5,353,405
5,230,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	5,159,924
675,000	McDonald’s Corporation	3.35%	04/01/2023	672,525
1,574,000	McDonald’s Corporation	3.38%	05/26/2025	1,524,009
3,350,000	McDonald’s Corporation	1.45%	09/01/2025	3,075,186
5,595,000	Microchip Technology, Inc.	0.97%	02/15/2024	5,315,564
5,570,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	5,532,779
5,244,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	5,169,331
4,303,000	Mosaic Company	4.25%	11/15/2023	4,268,593
2,120,000	New York Life Global Funding	3.60% (a)	08/05/2025	2,045,415

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,750,000	NextEra Energy Capital Holdings, Inc.	4.20%	06/20/2024	1,727,941
590,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	582,376
1,385,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	1,262,879
4,194,000	Northrop Grumman Corporation	2.93%	01/15/2025	4,025,302
5,620,000	NVIDIA Corporation	0.58%	06/14/2024	5,305,833
3,845,000	Omnicom Group, Inc.	3.65%	11/01/2024	3,772,431
2,580,000	Oracle Corporation	5.80%	11/10/2025	2,640,627
2,705,000	Pacific Gas and Electric Company	3.25%	02/16/2024	2,641,409
2,555,000	Pacific Gas and Electric Company	4.95%	06/08/2025	2,517,950
2,360,000	Parker-Hannifin Corporation	3.65%	06/15/2024	2,310,480
5,645,000	Penske Truck Leasing Company LP	2.70% (a)	11/01/2024	5,324,987
1,442,000	Phillips 66	3.85%	04/09/2025	1,407,814
1,260,000	Phillips 66	1.30%	02/15/2026	1,130,191
295,000	Pioneer Natural Resources Company	0.55%	05/15/2023	290,185
2,365,000	Pioneer Natural Resources Company	1.13%	01/15/2026	2,110,505
4,165,000	Public Service Enterprise Group, Inc.	0.84%	11/08/2023	4,011,479
5,520,000	Republic Services, Inc.	2.50%	08/15/2024	5,293,174
5,340,000	Royalty Pharma PLC	0.75%	09/02/2023	5,174,707
2,464,000	Sabine Pass Liquefaction LLC	5.63%	03/01/2025	2,469,324
2,309,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	2,269,805
4,490,000	Simon Property Group LP	2.00%	09/13/2024	4,267,455
5,355,000	Southern California Edison Company	5.15% (c)	04/01/2024	5,318,272
2,087,000	Synchrony Financial	4.38%	03/19/2024	2,050,422
2,233,000	Synchrony Financial	4.25%	08/15/2024	2,183,118
3,665,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	3,548,127
2,605,000	Toyota Motor Credit Corporation	3.65%	08/18/2025	2,533,685
5,745,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	5,545,603
2,910,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	4.68%	06/09/2025	2,850,187
1,775,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	1,675,641
1,670,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	1,618,092
5,120,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	5.71%	05/15/2025	5,163,302
2,010,000	Viatris, Inc.	1.65%	06/22/2025	1,822,234
2,300,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.32%)	5.24%	04/25/2026	2,293,939
2,095,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.56%)	4.54%	08/15/2026	2,055,100
5,265,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	5,180,814
5,455,000	Welltower, Inc.	3.63%	03/15/2024	5,340,736
2,795,000	Williams Companies, Inc.	4.55%	06/24/2024	2,766,034
2,760,000	Workday, Inc.	3.50%	04/01/2027	2,583,582
5,760,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	5,359,010
Total US Corporate Bonds (Cost $356,356,229)				342,675,076
US Government and Agency Mortgage Backed Obligations - 2.3%				
127,161	Federal Home Loan Mortgage Corporation Pass-Thru, Pool N70081	5.50%	07/01/2038	125,530
9,596,683	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SB0578	2.00%	11/01/2036	8,571,894

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
13,047	Federal Home Loan Mortgage Corporation REMICS, Series 3872-BA	4.00%	06/15/2041	12,238
12,506	Federal Home Loan Mortgage Corporation REMICS, Series 4050-BC	2.00%	05/15/2041	12,472
680,810	Federal Home Loan Mortgage Corporation REMICS, Series 4203-NB	2.00%	10/15/2040	655,277
6,497,156	Federal Home Loan Mortgage Corporation REMICS, Series 4211-AP	1.60%	03/15/2043	5,922,996
3,552,465	Federal Home Loan Mortgage Corporation REMICS, Series 4484-CD	1.75%	07/15/2030	3,285,021
3,074,355	Federal Home Loan Mortgage Corporation REMICS, Series 4878-FA (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	4.72%	05/15/2049	2,987,932
4,664,444	Federal Home Loan Mortgage Corporation REMICS, Series 4987-BF (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	4.72%	06/25/2050	4,524,469
6,354,732	Federal Home Loan Mortgage Corporation REMICS, Series 5105-NH	2.00%	02/25/2037	5,607,749
587,034	Federal Home Loan Mortgage Corporation, Pool 840632 (12 Month LIBOR USD + 1.62%, 1.62% Floor, 7.70% Cap)	2.83%	05/01/2045	587,699
18,718	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	17,305
522,703	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	522,204
14,723,391	Federal National Mortgage Association Pass-Thru, Pool MA4176	2.00%	11/01/2040	12,556,689
47,253	Federal National Mortgage Association REMICS, Series 2011-64-DB	4.00%	07/25/2041	45,573
10,789,767	Federal National Mortgage Association REMICS, Series 2021-21-HG	2.00%	11/25/2047	9,541,051
12,932,648	Federal National Mortgage Association REMICS, Series 2021-31-AB	2.00%	06/25/2041	11,418,319
1,331,556	Federal National Mortgage Association, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.38% Cap)	3.88%	11/01/2042	1,345,239
2,714,514	Federal National Mortgage Association, Pool AL9932	3.04% (b)	01/01/2024	2,654,340
1,302,599	Federal National Mortgage Association, Pool BC0057 (12 Month LIBOR USD + 1.60%, 1.60% Floor, 7.37% Cap)	3.19%	12/01/2045	1,307,901
922,077	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.55%, 1.55% Floor, 7.02% Cap)	3.41%	05/01/2045	928,567
8,044,531	Federal National Mortgage Association, Pool MA4643	3.00%	05/01/2042	7,194,382
7,267,401	Federal National Mortgage Association, Pool MA4660	3.00%	07/01/2042	6,499,383
8,635,540	Federal National Mortgage Association, Pool RB5163	3.00%	05/01/2042	7,722,948
8,336,741	Federal National Mortgage Association, Pool SC0321	3.50%	10/01/2042	7,664,355
8,849,474	Federal National Mortgage Association, Series 2019-M21-3A1	2.10%	06/25/2034	7,863,588
12,437,523	Federal National Mortgage Association, Series 2020-M49-1A1	1.26% (b)	11/25/2030	10,815,688
19,477,790	Federal National Mortgage Association, Series 2021-M7-A1	1.72% (b)	03/25/2031	17,118,697
Total US Government and Agency Mortgage Backed Obligations (Cost $152,756,077)				137,509,506
US Government and Agency Obligations - 19.8%				
174,900,000	United States Treasury Notes	2.50%	05/31/2024	169,714,488
114,200,000	United States Treasury Notes	3.00%	06/30/2024	111,478,829
114,600,000	United States Treasury Notes	3.00%	07/31/2024	111,797,672
71,500,000	United States Treasury Notes	3.25%	08/31/2024	70,016,933
112,900,000	United States Treasury Notes	4.25%	09/30/2024	112,339,910
98,600,000	United States Treasury Notes	4.38%	10/31/2024	98,326,539

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
169,100,000	United States Treasury Notes	4.50%	11/30/2024	169,119,817
86,200,000	United States Treasury Notes	3.13%	08/15/2025	83,701,546
72,000,000	United States Treasury Notes	3.50%	09/15/2025	70,571,250
70,700,000	United States Treasury Notes	4.25%	10/15/2025	70,655,813
97,700,000	United States Treasury Notes	4.50%	11/15/2025	98,302,993
Total US Government and Agency Obligations (Cost $1,177,713,137)				1,166,025,790
Common Stocks - 0.0% (i)				
69,339	Frontera Energy Corporation (g)			632,264
Total Common Stocks (Cost $6,270,923)				632,264
Short Term Investments - 3.6%				
8,181,585	First American Government Obligations Fund - Class U	4.10% (h)		8,181,585
8,181,585	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (h)		8,181,585
8,181,585	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (h)		8,181,585
71,600,000	United States Treasury Bills	0.00%	03/23/2023	70,934,371
117,600,000	United States Treasury Bills	0.00%	08/10/2023	114,431,612
Total Short Term Investments (Cost $210,720,230)				209,910,738
Total Investments - 99.3% (Cost $6,207,812,319)				5,848,696,916
Other Assets in Excess of Liabilities - 0.7%				40,250,038
NET ASSETS - 100.0%				**$ 5,888,946,954**

(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) Interest only security

(e) Perpetual maturity. The date disclosed is the next call date of the security.

(f) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.

(g) Non-income producing security

(h) Seven-day yield as of period end

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	19.8%
Collateralized Loan Obligations	17.2%
Non-Agency Commercial Mortgage Backed Obligations	14.4%
Non-Agency Residential Collateralized Mortgage Obligations	14.1%
Foreign Corporate Bonds	10.2%
US Corporate Bonds	5.8%
Asset Backed Obligations	5.7%
Bank Loans	5.3%
Short Term Investments	3.6%
US Government and Agency Mortgage Backed Obligations	2.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.9%
Common Stocks	0.0% (i)
Other Assets and Liabilities	0.7%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	19.8%
Collateralized Loan Obligations	17.2%
Non-Agency Commercial Mortgage Backed Obligations	14.4%
Non-Agency Residential Collateralized Mortgage Obligations	14.1%
Asset Backed Obligations	5.7%
Banking	5.3%
Short Term Investments	3.6%
Utilities	2.5%
US Government and Agency Mortgage Backed Obligations	2.3%
Energy	1.5%
Healthcare	1.0%
Transportation	1.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.9%
Telecommunications	0.8%
Pharmaceuticals	0.8%
Business Equipment and Services	0.8%
Media	0.7%
Chemicals/Plastics	0.6%
Electronics/Electric	0.6%
Technology	0.5%
Food Service	0.5%
Hotels/Motels/Inns and Casinos	0.4%
Retailers (other than Food/Drug)	0.4%
Containers and Glass Products	0.4%
Food Products	0.4%
Mining	0.4%
Chemical Products	0.4%
Automotive	0.3%
Finance	0.3%
Insurance	0.3%
Industrial Equipment	0.3%
Building and Development (including Steel/Metals)	0.2%
Leisure	0.2%
Real Estate	0.2%
Aerospace & Defense	0.1%
Commercial Services	0.1%
Environmental Control	0.1%
Beverage and Tobacco	0.1%
Construction	0.1%
Financial Intermediaries	0.0% (i)
Diversified Manufacturing	0.0% (i)
Consumer Products	0.0% (i)
Other Assets and Liabilities	0.7%
	100.0%

(i) Represents less than 0.05% of net assets

DoubleLine Floating Rate Fund

Schedule of Investments
December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Bank Loans - 85.8%				
Aerospace & Defense - 4.3%				
890,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	8.99%	04/20/2028	887,637
542,275	Air Canada, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	8.13%	08/11/2028	537,614
861,651	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	01/29/2027	820,106
1,633,662	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	06/07/2028	1,606,666
311,461	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.92%	04/06/2026	297,688
579,318	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	7.92%	04/06/2026	553,700
660,013	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.57%	11/24/2028	622,062
594,804	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.35%	12/11/2026	545,641
564,300	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.13%	09/22/2028	557,466
405,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	10.00%	06/21/2027	417,302
1,723,779	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	02/01/2028	1,686,434
370,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	7.99%	10/20/2027	377,840
389,025	Spirit AeroSystems, Inc. (1 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	8.82%	01/15/2027	386,473
1,593,029	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.11%	04/21/2028	1,577,434
				10,874,063
Automotive - 1.7%				
532,325	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	10.61%	10/20/2028	489,739
1,007,188	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	04/30/2026	990,403
1,453,375	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	8.50%	05/04/2028	1,390,306
597,911	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.16%	10/28/2027	530,276
848,044	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	02/05/2026	806,396
358,923	Wheel Pros, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	8.82%	05/11/2028	245,371
				4,452,491
Beverage and Tobacco - 0.5%				
1,471,884	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	8.23%	03/31/2028	1,373,820

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Building and Development (including Steel/Metals) - 1.7%				
393,283	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 8.00%, 1.50% Floor)	12.73% (a)	06/30/2027	393,283
	Grinding Media, Inc., Senior Secured First Lien Term Loan	8.77%	10/12/2028	
166,634	(3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.77%	10/12/2028	155,802
265,232	(3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	10/12/2028	247,992
333,447	(6 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	10/12/2028	311,773
618,096	LBM Acquisition LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	7.12%	12/17/2027	538,615
618,806	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	6.99%	12/28/2027	543,776
1,058,536	Phoenix Services International LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.67% (b)	03/03/2025	114,454
1,614,421	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	06/02/2028	1,547,399
477,725	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	8.69%	04/06/2028	459,810
				4,312,904
Business Equipment and Services - 10.7%				
800,738	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.13%	02/04/2028	795,377
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
816,111	(1 Month LIBOR USD + 4.00%)	8.38%	02/01/2027	800,127
271,747	(6 Month LIBOR USD + 4.00%)	8.17%	02/01/2027	266,425
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
165,699	(3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.77%	02/15/2029	161,867
187,526	(6 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	7.56%	02/15/2029	183,190
	APX Group, Inc., Senior Secured First Lien Term Loan			
58	(Prime Rate + 2.25%, 0.50% Floor)	9.75%	07/10/2028	58
622,067	(6 Month LIBOR USD + 3.25%, 0.50% Floor)	6.73%	07/10/2028	616,527
878,442	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	10/30/2026	865,815
961,294	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.38%	10/30/2026	948,076
783,414	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	7.91%	08/21/2026	715,354
928,250	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	7.42%	05/17/2028	785,532
1,841,099	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	8.07%	04/09/2027	1,724,023
508,565	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.75% Floor)	9.69%	07/28/2028	483,137
186,316	Element Materials Technology Group, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.93%	06/22/2029	182,512
403,684	Element Materials Technology Group, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.93%	06/22/2029	395,443
624,415	Endurance International Group, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	7.72%	02/10/2028	563,535

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
704,675	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	8.38%	12/18/2028	599,562
470,013	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	01/29/2027	462,375
1,415,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	8.93%	10/30/2026	1,380,332
603,488	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	8.53%	02/01/2029	582,365
485,290	Grab Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	8.89%	01/29/2026	480,437
984,683	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	8.38%	12/01/2027	947,555
1,155,857	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	8.17%	03/13/2028	1,136,837
1,562,150	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.86%	02/26/2029	1,382,362
1,428,250	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	8.42%	03/31/2028	1,358,366
317,179	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	9.01%	12/01/2027	252,587
1,197,997	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.41%	10/16/2028	1,107,530
130,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.50%, 0.50% Floor)	11.23%	10/15/2029	108,631
1,750,512	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	8.23%	11/30/2027	1,664,553
201,370	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.39%	01/21/2028	198,931
1,446,242	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.39%	01/29/2025	1,278,124
770,250	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	10/20/2028	710,748
163,255	SMG US Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.91%	01/23/2025	159,446
860,575	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.77%	03/06/2028	730,198
597,390	SWF Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.75%	10/06/2028	490,906
559,350	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	7.32%	08/31/2028	558,511
	TGP Holdings LLC, Senior Secured First Lien Delayed-Draw Term Loan			
7,734	(1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.32%	06/29/2028	6,224
7,813	(1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.64%	06/29/2028	6,287
237,000	TGP Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.32%	06/29/2028	190,719
12,274	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.14%	07/14/2028	11,939
640,567	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.14%	07/14/2028	623,067
645,481	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	12/01/2028	640,237

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
574,235	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	5.17%	02/28/2025	576,259
7,023	VT Topco, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	08/01/2025	6,827
192,586	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	08/01/2025	187,210
				27,326,123
Chemicals/Plastics - 4.5%				
640,000	Axalta Coating Systems US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate USD + 3.00%, 0.50% Floor)	7.32% (f)	12/20/2029	641,440
905,949	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	12/01/2027	881,674
355,963	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	03/17/2025	343,059
1,455,300	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.16%	09/29/2028	1,408,912
1,138,960	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	06/30/2027	1,093,402
1,203,069	Natgasoline LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.94%	11/14/2025	1,176,000
633,600	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.50%	11/09/2028	609,929
545,875	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.18%	11/09/2028	531,136
613,463	PMHC, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.49%	04/23/2029	521,603
	Polar US Borrower LLC, Senior Secured First Lien Term Loan			
355,697	(3 Month LIBOR USD + 4.75%)	8.69%	10/15/2025	289,181
408,818	(6 Month Secured Overnight Financing Rate USD + 4.75%)	9.02%	10/15/2025	332,369
610,700	PQ Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	6.91%	06/09/2028	602,685
882,700	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	8.19%	07/31/2026	860,302
	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan			
173,580	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	8.73%	10/02/2028	139,236
346,331	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.74%	10/02/2028	277,808
178,039	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.74%	10/02/2028	142,813
155,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.75%, 0.50% Floor)	11.48%	09/30/2029	96,682
271,600	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	07/01/2026	270,978
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan		10/28/2024	
672,031	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.91%	10/28/2024	657,835
708,331	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	8.23%	10/28/2024	693,367
				11,570,411
Commercial Services - 0.1%				
188,475	Phoenix Services International LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month Secured Overnight Financing Rate + 12.00%, 2.00% Floor or 10% PIK)	15.73%	03/28/2023	181,879

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
126,346	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 12.00%, 2.00% Floor or 10.00% PIK)	16.33%	03/28/2023	121,923
				303,802
Containers and Glass Products - 2.0%				
1,432,800	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)	8.60%	04/13/2029	1,368,145
1,069,759	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	7.38%	08/04/2027	1,053,119
1,703,276	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	03/03/2028	1,629,200
	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan			
15,437	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.67%	09/15/2028	14,861
9,228	(1 Month LIBOR USD + 4.00%, 0.50% Floor)	8.07%	09/15/2028	8,883
828,358	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	7.98%	10/17/2024	820,203
172,942	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.67%	09/15/2028	166,488
				5,060,899
Cosmetics/Toiletries - 1.1%				
1,722,609	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.84%	05/10/2027	1,643,214
1,162,319	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.48%	12/22/2026	1,108,824
				2,752,038
Electronics/Electric - 13.2%				
1,380,568	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	7.82%	02/27/2025	1,355,401
311,458	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.73%	02/16/2028	306,786
1,045,484	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	6.87%	06/13/2024	927,428
175,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	10.62%	06/16/2025	131,375
974,293	Applied Systems, Inc. (1 Month LIBOR USD +3.00%, .50% Floor)	8.83% (f)	09/19/2026	971,126
	Applied Systems, Inc.			
57,737	(1 Month LIBOR USD + 5.50%, 0.75% Floor)	9.66% (f)	09/19/2027	57,520
797,263	(1 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	10.91% (f)	09/19/2027	794,274
747,411	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	9.63%	10/25/2028	663,327
514,876	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 8.88%, 0.75% Floor)	13.26%	10/25/2029	463,389
511,877	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%, 0.75% Floor)	8.68%	05/08/2028	362,473
911,846	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	7.08%	06/16/2025	890,923
621,834	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	10/02/2025	596,820

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
86,724	Bright Bidco B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 8.00%, 1.00% Floor)	12.09%	10/29/2027	76,172
1,408,508	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	01/29/2027	877,677
670,000	Central Parent, Inc. (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.08%	07/06/2029	665,089
454,538	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.63%	05/13/2027	442,133
605,273	Constant Contact, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.91%	02/10/2028	536,424
1,091,750	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	8.13%	10/16/2028	979,846
1,323,874	DCert Buyer, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.00%)	8.70%	10/16/2026	1,281,794
285,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (6 Month Secured Overnight Financing Rate + 7.00%)	11.70%	02/19/2029	261,345
180,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 7.25%, 0.75% Floor)	11.65%	12/01/2028	143,325
1,296,170	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	8.07%	03/31/2028	1,242,703
150,000	DG Investment Intermediate Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	11.07%	03/30/2029	133,250
427,942	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	12/22/2027	420,988
260,000	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	11/09/2029	259,909
1,109,046	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	10/10/2025	1,082,706
579,960	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	07/01/2024	573,363
446,566	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	10.63%	07/07/2025	424,684
1,061,975	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.19%	10/27/2028	1,044,452
1,186,925	Ingram Micro, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	8.23%	06/30/2028	1,172,088
523,370	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	9.14%	08/31/2027	339,144
1,069,625	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	7.97%	03/01/2029	998,570
1,330,688	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.73%	10/01/2027	1,252,510
777,150	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	7.48%	10/20/2028	764,661
240,713	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	7.75%	12/29/2027	234,695
1,452,105	Polaris Newco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	8.73%	06/02/2028	1,328,676
1,593,900	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.98%	08/31/2028	1,536,559
885,431	Rackspace Technology Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	7.38%	02/15/2028	557,871

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
846,407	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	7.38%	04/24/2028	806,626
369,912	Redstone Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	9.11%	04/27/2028	257,880
995,302	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	05/30/2025	951,509
400,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	11.38%	05/29/2026	374,332
61,011	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	915
980,094	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	8.23%	10/07/2027	948,246
428,771	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	6.67%	03/22/2029	421,938
646,059	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	6.67%	03/22/2029	635,764
838,025	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	8.23%	03/05/2027	814,682
449,544	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	05/04/2026	434,291
557,383	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.00%	05/04/2026	531,604
230,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.50% Floor)	9.00%	05/03/2027	212,233
307,627	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	08/27/2025	306,858
968,637	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	02/26/2027	943,815
				33,792,169
Energy - 1.6%				
534,419	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	7.82%	11/02/2026	530,314
317,150	Delek US Holdings, Inc. (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.92%	11/10/2029	305,891
688,939	Freeport LNG Investments LLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	7.74%	12/21/2028	656,693
370,884	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	9.23%	09/29/2028	368,295
	Gulf Finance LLC, Senior Secured First Lien Term Loan			
184,459	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	10.97%	08/25/2026	174,621
104,806	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	11.14%	08/25/2026	99,216
603,021	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.92%	10/05/2028	596,849
474,597	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	9.13%	03/11/2026	462,600
640,702	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.80%	09/27/2024	640,302
323,316	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	9.13%	06/22/2026	311,646
				4,146,427

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Environmental Control - 0.5%				
1,317,990	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.54%	03/06/2028	1,159,838
Financial Intermediaries - 3.0%				
1,418,080	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.52%	10/22/2026	1,408,075
694,402	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.94%	06/02/2028	581,781
674,837	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	6.82%	06/30/2028	663,449
225,046	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.75% Floor)	9.23%	06/16/2028	217,170
1,950,313	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.28%	04/21/2028	1,795,906
1,035,070	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%)	9.17%	03/27/2026	992,373
682,328	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	04/07/2028	638,488
413,234	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	11.13%	07/20/2026	373,644
361,350	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	6.67%	12/15/2028	355,026
607,506	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	7.75%	11/01/2028	600,368
				7,626,280
Food Products - 1.3%				
1,032,200	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	7.44%	12/08/2028	1,001,234
1,293,792	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	8.07%	05/23/2025	1,155,842
841,500	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	8.44%	08/28/2028	814,151
235,056	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.69%	10/22/2025	234,808
				3,206,035
Food Service - 1.8%				
1,467,625	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	7.97%	07/31/2028	1,385,988
545,513	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	01/15/2027	537,944
1,236,938	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	7.32%	12/15/2027	1,202,304
619,763	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	07/21/2028	591,098
811,800	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	08/03/2028	786,431
				4,503,765
Food/Drug Retailers - 0.7%				
1,673,913	GOBP Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	10/22/2025	1,672,030

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Healthcare - 8.2%				
1,030,929	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	6.88%	01/05/2026	1,009,021
511,724	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.17%	04/22/2024	289,828
30,183	Aveanna Healthcare LLC, Senior Secured First Lien (1 Month LIBOR USD + 3.75%, 0.50% Floor)	7.77%	07/17/2028	23,376
426,235	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	8.14%	07/17/2028	330,119
540,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	11.39%	12/10/2029	324,000
1,955,250	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	09/29/2028	1,917,103
687,590	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	8.33%	03/31/2027	183,356
280,827	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.37%	03/31/2027	98,290
49,118	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	8.88%	02/04/2027	43,485
340,562	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	8.63%	03/14/2025	243,361
578,200	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	8.42%	10/02/2025	408,718
1,513,617	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.39%	04/30/2025	1,410,312
417,739	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	417,010
148,104	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	6.96%	10/19/2027	145,605
819,470	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.63%	08/31/2026	703,015
1,543,338	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	10/23/2028	1,469,419
1,359,017	Organon & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	7.75%	06/02/2028	1,349,191
311,707	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	6.92%	10/24/2025	302,942
1,208,530	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	03/31/2027	1,013,147
61,379	Pediatric Associates Holding Company LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	12/29/2028	58,438
810,193	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	12/29/2028	771,373
477,600	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	6.92%	04/20/2029	475,809
587,663	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	02/14/2025	549,468
562,203	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	02/14/2025	530,101
1,080,750	Phoenix Guarantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 2.00% Floor)	7.88%	03/05/2026	1,019,585

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
104,080	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	103,898
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
880,000	(1 Month LIBOR USD + 4.25%)	4.33%	07/09/2025	742,777
524,604	(1 Month LIBOR USD + 4.25%)	8.64%	07/09/2025	442,800
503,695	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	8.16%	11/14/2025	476,055
660,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.16%	12/11/2026	612,150
1,016,998	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	06/27/2025	832,464
300,000	Sound Inpatient Physicians, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	11.13%	06/26/2026	237,189
1,125,438	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	8.38%	10/05/2027	1,080,888
496,064	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.48%	10/01/2026	476,291
973,145	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.38%	08/27/2025	968,888
				21,059,472
Hotels/Motels/Inns and Casinos - 2.2%				
1,240,676	Bally's Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.54%	10/02/2028	1,151,347
794,714	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	12/23/2024	793,951
237,174	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	07/21/2025	236,890
848,588	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.32%	01/29/2029	808,496
404,519	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	05/29/2026	402,835
333,325	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	7.17%	05/03/2029	330,570
785,000	Playa Hotels & Resorts B.V., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.58%	01/05/2029	766,686
656,700	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	7.42%	04/16/2029	649,430
464,125	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	6.98%	07/21/2026	458,451
				5,598,656
Industrial Equipment - 3.9%				
618,397	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	7.41%	10/08/2027	607,111
817,857	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	8.17%	03/03/2028	710,857
158,800	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.63%, 0.50% Floor)	9.05%	06/11/2026	154,830
556,973	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.50%	05/15/2028	550,707

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
677,591	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	8.59%	10/04/2028	609,737
399,099	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	03/31/2025	395,775
294,263	Gates Global LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.82%	11/16/2029	292,700
1,143,102	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	8.75%	09/30/2026	1,143,817
980,075	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	05/29/2028	940,264
1,004,700	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.99%	06/21/2028	937,265
1,549,350	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	8.63%	12/15/2028	1,297,689
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
236,050	(3 Month LIBOR USD + 3.00%)	7.72%	05/29/2026	229,264
252,516	(3 Month LIBOR USD + 3.00%)	7.73%	05/29/2026	245,256
513,531	(3 Month LIBOR USD + 3.00%)	7.41%	05/29/2026	498,767
576,986	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.32%	06/01/2028	549,256
899,312	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	8.15%	03/28/2025	842,471
				10,005,766
Insurance - 4.5%				
1,525,866	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	02/16/2027	1,435,542
445,500	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	8.63%	02/16/2027	432,320
993,950	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	05/09/2025	982,410
246,875	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.85%	11/05/2027	241,629
1,117,210	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	6.63%	02/22/2028	1,098,793
1,087,352	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	02/12/2027	1,058,586
372,188	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.82%	02/12/2027	362,325
426,424	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	12/23/2026	381,206
1,253,845	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	07/30/2027	1,101,039
135,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	9.63%	01/31/2028	106,087
1,190,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	9.63%	01/19/2029	932,026
246,250	Cross Financial Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	8.44%	09/15/2027	242,967
1,558,323	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.49%	11/16/2027	1,476,511
769,794	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	12/31/2025	750,068

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
874,148	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	09/03/2026	859,632
				11,461,141
Leisure - 2.9%				
835,789	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	08/17/2028	827,694
220,050	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.27%	04/22/2026	120,317
238,875	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	7.38%	06/30/2025	229,703
1,381,050	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.63%	10/18/2028	1,296,806
750,449	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	7.48%	09/18/2024	679,348
354,201	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	6.63%	03/24/2025	339,147
506,349	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	10/19/2026	505,835
938,834	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	02/12/2027	781,579
586,241	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.38%	01/25/2024	538,975
1,563,944	UFC Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	7.11%	04/29/2026	1,546,350
469,063	Viad Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.50% Floor)	9.38%	07/31/2028	444,878
				7,310,632
Media - 5.2%				
1,621,900	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	12/11/2028	1,537,537
285,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	10.13%	12/10/2029	246,643
1,564,307	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	7.81%	07/14/2026	1,410,567
668,095	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	02/01/2027	653,397
655,391	CMG Media Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	8.23%	12/17/2026	615,485
1,255,000	Delta 2 Luxembourg SARL, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.57%	01/14/2030	1,255,941
322,044	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	08/24/2026	41,329
1,101,281	DirectTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	9.38%	08/02/2027	1,074,553
1,020,126	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	6.95%	05/01/2026	1,005,207
565,851	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	8.94%	02/19/2026	565,497
1,500,000	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.62%	01/02/2026	1,463,647
371,864	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	05/01/2026	342,000

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
473,830	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	10/20/2025	410,851
1,251,717	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.63%	09/25/2026	1,022,565
302,591	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.89%	09/30/2026	289,277
208,950	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.83%	06/24/2029	206,965
475,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.82%	01/31/2028	467,918
350,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.57%	01/31/2029	347,462
470,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.82%	04/28/2028	459,390
				13,416,231
Pharmaceuticals - 0.7%				
491,250	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	6.19%	03/15/2028	491,383
1,305,692	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	05/05/2028	1,296,206
				1,787,589
Real Estate - 0.2%				
515,000	Starwood Property Mortgage LLC (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.57%	11/18/2027	508,562
Retailers (other than Food/Drug) - 4.8%				
1,576,913	CNT Holdings Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	7.24%	11/08/2027	1,530,307
172,973	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	8.98%	03/31/2026	162,487
1,430,937	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	03/06/2028	1,378,171
878,875	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	9.08%	07/07/2028	602,763
370,226	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	8.98%	04/14/2028	320,965
1,671,881	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	7.42%	05/14/2026	1,651,576
1,439,363	Petco Health and Wellness Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	6.92%	03/03/2028	1,399,334
1,846,625	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	02/11/2028	1,812,573
319,313	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.69%	02/17/2028	308,536
917,251	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	9.44%	04/16/2026	850,622
426,794	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	8.69%	08/07/2028	396,919
582,625	Victoria's Secret & Company, Senior secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.98%	08/02/2028	568,059
1,316,635	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.73%	07/26/2028	1,209,204
				12,191,516

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Telecommunications - 2.1%				
328,300	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.57%	11/30/2027	314,964
221,646	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.67%	11/22/2028	218,100
292,500	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	7.89%	12/11/2026	289,727
833,997	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	7.36%	05/01/2024	714,894
834,356	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.16%	04/28/2028	828,274
1,239,733	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	7.44%	02/01/2029	1,199,442
875,100	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	6.63%	03/15/2027	832,670
453,576	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	9.23%	11/01/2024	342,486
374,852	Telesat Canada, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	7.17%	12/07/2026	176,850
713,773	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	03/09/2027	581,382
				5,498,789
Transportation - 0.6%				
1,239,306	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	03/24/2026	1,211,198
439,438	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 0.75% Floor)	9.23%	05/08/2028	318,408
135,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.50%, 0.75% Floor)	12.23%	04/30/2029	82,350
				1,611,956
Utilities - 1.8%				
1,629,219	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.13%	08/01/2025	1,608,772
409,394	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.39%	04/06/2026	404,917
135,450	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	08/12/2026	133,952
1,046,475	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.69%	04/16/2029	1,040,155
709,459	Edgewater Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	12/12/2025	675,405
336,703	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	7.24%	12/15/2027	334,003
526,500	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	7.44%	06/23/2025	523,209
				4,720,413
Total Bank Loans (Cost $232,900,216)				219,303,818
Collateralized Loan Obligations - 1.2%				
500,000	AIMCO Ltd., Series 2019-10A-ER (3 Month LIBOR USD + 5.95%, 5.95% Floor)	10.27% (c)	07/22/2032	453,952

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,000,000	Octagon Investment Partners Ltd., Series 2019-3A-ER (3 Month LIBOR USD + 6.75%, 6.75% Floor)	10.83% (c)	07/15/2034	875,834
500,000	Sound Point Ltd., Series 2021-3A-E (3 Month LIBOR USD + 6.61%, 6.61% Floor)	10.97% (c)	10/25/2034	405,438
1,500,000	Voya Ltd., Series 2020-1A-ER (3 Month LIBOR USD + 6.35%, 6.35% Floor)	10.43% (c)	07/16/2034	1,321,895
Total Collateralized Loan Obligations (Cost $3,495,000)				3,057,119
Foreign Corporate Bonds - 0.3%				
Retailers (other than Food/Drug) - 0.3%				
700,000	eG Global Finance PLC	6.75% (c)	02/07/2025	612,227
Total Foreign Corporate Bonds (Cost $700,000)				612,227
Non-Agency Commercial Mortgage Backed Obligations - 0.5%				
1,500,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	9.57% (c)	11/15/2038	1,362,534
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $1,500,000)				1,362,534
US Corporate Bonds - 3.8%				
Aerospace & Defense - 0.4%				
1,000,000	TransDigm, Inc.	8.00% (c)	12/15/2025	1,016,990
180,000	United Airlines, Inc.	4.38% (c)	04/15/2026	167,153
				1,184,143
Commercial Services - 0.2%				
725,000	Allied Universal Holdco LLC	6.63% (c)	07/15/2026	664,868
Food Products - 0.8%				
1,000,000	JBS USA Food Company	5.13% (c)	02/01/2028	949,248
1,080,000	US Foods, Inc.	6.25% (c)	04/15/2025	1,070,456
				2,019,704
Food Service - 0.4%				
1,000,000	IRB Holding Corporation	7.00% (c)	06/15/2025	999,050
Hotels/Motels/Inns and Casinos - 0.6%				
1,531,000	Caesars Entertainment, Inc.	6.25% (c)	07/01/2025	1,490,743
Leisure - 0.1%				
252,000	Six Flags Theme Parks, Inc.	7.00% (c)	07/01/2025	254,127
Media - 0.4%				
300,000	Univision Communications, Inc.	4.50% (c)	05/01/2029	251,441
800,000	Univision Communications, Inc.	7.38% (c)	06/30/2030	765,528
				1,016,969
Mining - 0.1%				
190,000	Arconic Corporation	6.13% (c)	02/15/2028	178,597
Technology - 0.4%				
1,000,000	Verscend Escrow Corporation	9.75% (c)	08/15/2026	981,860
Utilities - 0.4%				
1,000,000	Pacific Gas and Electric Company	4.95%	06/08/2025	985,499
Total Corporate Bonds (Cost $10,143,329)				9,775,560

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Common Stocks - 0.3%				
2,640	Bright Bidco B.V. (a)(e)			49,170
57,721	Foresight Equity (a)(e)			690,349
Total Common Stocks (Cost $965,584)				739,519
Short Term Investments - 7.7%				
6,580,257	First American Government Obligations Fund - Class U	4.10% (d)		6,580,257
6,580,257	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (d)		6,580,257
6,580,258	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (d)		6,580,258
Total Short Term Investments (Cost $19,740,772)				19,740,772
Total Investments - 99.6% (Cost $269,444,901)				254,591,549
Other Assets in Excess of Liabilities - 0.4%				959,588
NET ASSETS - 100.0%				**$ 255,551,137**

(a) Value determined using significant unobservable inputs.

(b) Security is in default or has failed to make a scheduled payment. Income is not being accrued.

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

(d) Seven-day yield as of period end

(e) Non-income producing security

(f) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Bank Loans	85.8%
Short Term Investments	7.7%
US Corporate Bonds	3.8%
Collateralized Loan Obligations	1.2%
Non-Agency Commercial Mortgage Backed Obligations	0.5%
Common Stocks	0.3%
Foreign Corporate Bonds	0.3%
Other Assets and Liabilities	0.4%
	100.0%

DoubleLine Shiller Enhanced CAPE®

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 7.9%				
6,000,000	Affirm Asset Securitization Trust, Series 2021-B-A	1.03% (a)	08/17/2026	5,692,442
4,200,000	Affirm Asset Securitization Trust, Series 2021-B-B	1.24% (a)	08/17/2026	3,879,841
6,000,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	5,136,828
4,000,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-D	2.30% (a)	11/22/2027	3,630,643
2,089,214	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (a)	01/15/2027	2,019,469
4,036,468	Business Jet Securities LLC, Series 2021-1A-A	2.16% (a)	04/15/2036	3,543,135
9,806,094	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	8,490,377
3,036,331	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)	04/15/2039	2,566,747
944,247	College Avenue Student Loans LLC, Series 2017-A-B	4.50% (a)	11/26/2046	877,355
2,709,598	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	2,589,725
2,396,561	Diamond Resorts Owner Trust, Series 2021-1A-C	2.70% (a)	11/21/2033	2,185,297
1,494,236	DRB Prime Student Loan Trust, Series 2017-A-B	3.10% (a)(b)	05/27/2042	1,481,884
5,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	4,676,756
10,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	9,124,820
2,490,000	ExteNet LLC, Series 2019-1A-A2	3.20% (a)	07/26/2049	2,339,890
1,630,445	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	1,597,021
10,000,000	Genesis Sales Finance Master Trust, Series 2021-AA-C	1.65% (a)	12/21/2026	9,146,888
3,750,653	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	3,328,383
901,607	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	857,906
18,685,732	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	14,417,388
4,435,988	Jack in the Box Funding LLC, Series 2019-1A-A2II	4.48% (a)	08/25/2049	4,054,612
11,572,875	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	10,671,157
515,396	Laurel Road Prime Student Loan Trust, Series 2017-B-CFX	3.61% (a)	08/25/2042	465,005
7,453,339	Lendbuzz Securitization Trust, Series 2022-1A-A	4.22% (a)	05/17/2027	7,136,724
7,324,377	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	5,583,232
4,648,196	Loanpal Solar Loan Ltd., Series 2021-1GS-A	2.29% (a)	01/20/2048	3,547,410
7,760,000	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	7,471,538
762,199	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (a)	06/20/2042	730,216
5,855,748	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	4,981,772
4,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	4,255,271
7,946,058	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	7,404,632
7,499,116	Pagaya AI Debt Selection Trust, Series 2021-5-B	2.63% (a)	08/15/2029	6,726,395
8,498,998	Pagaya AI Debt Selection Trust, Series 2021-5-C	3.93% (a)	08/15/2029	7,162,603
16,647,798	Pagaya AI Debt Selection Trust, Series 2022-1-B	3.34% (a)	10/15/2029	14,997,261
10,090,325	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	9,576,423
7,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	6,681,453
16,799,190	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	12,745,696
2,361,034	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	2,154,469
18,502,270	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	17,483,443
15,905,347	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	15,639,934
30,562,179	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	28,868,179

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
178,873	SoFi Professional Loan Program LLC, Series 2017-A-A2B	2.40% (a)	03/26/2040	177,425
2,685,287	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	2,297,440
5,940,000	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (a)	08/25/2051	5,037,718
4,926,188	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	4,328,241
8,000,000	Theorem Funding Trust, Series 2021-1A-B	1.84% (a)	12/15/2027	7,454,030
10,173,872	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a) (l)	09/15/2038	7,736,029
6,385,937	TIF Funding LLC, Series 2021-1A-A	1.65% (a)	02/20/2046	5,308,634
4,749,314	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	15.57% (a) (b)	07/15/2027	4,550,498
2,591,863	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	2,477,086
4,560,216	Upstart Pass-Through Trust, Series 2020-ST6-A	3.00% (a)	01/20/2027	4,334,739
2,082,907	Upstart Pass-Through Trust, Series 2021-ST3-A	2.00% (a)	05/20/2027	1,953,492
1,900,000	Upstart Securitization Trust, Series 2021-1-B	1.89% (a)	03/20/2031	1,853,818
7,170,000	Upstart Securitization Trust, Series 2021-2-B	1.75% (a)	06/20/2031	6,810,219
3,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	2,791,203
6,331,962	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	4,841,621
Total Asset Backed Obligations (Cost $366,958,971)				327,872,413
Bank Loans - 8.3%				
	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan			
2,839,186	(3 Month LIBOR USD + 1.75%)	6.16%	11/19/2026	2,795,832
9,547,494	(1 Month LIBOR USD + 1.75%)	6.13%	11/19/2026	9,401,703
8,154,578	Ali Group North America Corporation, Senior Secured First Lien (1 Month Secured Overnight Financing Rate + 2.00%)	6.44%	07/30/2029	8,103,612
363,482	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	7.41%	10/08/2027	356,849
315,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	10.62%	06/16/2025	236,475
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
252,349	(1 Month LIBOR USD + 4.00%)	8.38%	02/01/2027	247,406
84,026	(6 Month LIBOR USD + 4.00%)	8.17%	02/01/2027	82,381
343,000	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	01/29/2027	326,462
1,393,638	Api Group DE, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.57%	10/01/2026	1,386,377
1,725,000	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	03/11/2025	1,719,342
694,713	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	01/15/2027	685,073
12,483,199	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	09/07/2027	12,477,956
10,413,889	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	11/08/2027	10,381,345
4,900,000	Axalta Coating Systems US Holdings, Inc.	7.32% (c)	12/20/2029	4,911,025
6,028,965	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.02%	07/01/2026	5,991,977
5,054,984	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	05/03/2028	4,951,988

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
578,200	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.57%	11/30/2027	554,713
385,058	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	07/21/2025	384,598
2,910,932	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.39%	04/06/2026	2,879,101
154,800	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	08/12/2026	153,088
6,242,376	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.89%	12/16/2027	6,190,595
144,726	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.38%	10/30/2026	142,736
429,000	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	7.38%	06/30/2025	412,529
4,437,250	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	6.38%	02/22/2028	4,376,948
12,015,759	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	02/01/2027	11,751,412
3,806,550	Clean Harbors, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.07%	10/09/2028	3,796,501
432,763	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	7.89%	12/11/2026	428,660
674,475	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.63%	05/13/2027	656,069
458,302	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	03/17/2025	441,689
1,162,275	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	7.36%	05/01/2024	996,291
406,413	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	08/24/2026	52,157
12,499,595	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	5.87%	07/30/2027	12,028,860
1,754,718	Element Solutions, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	6.32%	01/30/2026	1,754,718
9,829,267	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	12/22/2027	9,669,542
127,708	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	8.88%	02/04/2027	113,061
622,670	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	7.24%	12/15/2027	617,676
697,366	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	01/29/2027	686,034
12,462,828	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	04/28/2028	12,353,778
3,780,732	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	6.82%	06/30/2028	3,716,932
1,720,875	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	6.63%	01/29/2027	1,678,094
383,133	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	5.97%	12/11/2026	375,171
994,500	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	08/10/2027	986,579
11,335,469	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	11/09/2029	11,331,501

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,784,016	GOBP Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	10/22/2025	1,782,009
2,378,074	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.62%	01/02/2026	2,320,441
4,450,050	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.12%	12/01/2028	4,330,922
1,420,886	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	6.17%	06/22/2026	1,418,136
12,467,718	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	6.19%	03/15/2028	12,471,084
451,053	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	10.63%	07/07/2025	428,951
8,423,321	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	8,408,623
	ICU Medical, Inc., Senior Secured First Lien Term Loan			
1,565,987	(3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.23%	01/08/2029	1,519,007
210,588	(1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	6.92%	01/08/2029	204,271
663,931	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	05/01/2026	610,611
12,382,297	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	5.42%	06/11/2025	12,347,502
13,138,896	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	01/02/2026	12,991,083
4,646,039	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.09%	03/15/2028	4,593,771
428,553	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	6.63%	03/24/2025	410,340
264,792	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	6.96%	10/19/2027	260,324
2,048,872	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	08/29/2025	2,032,481
420,527	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	10/19/2026	420,100
465,965	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.92%	08/28/2026	453,733
11,942,691	NortonLifeLock, Inc., Senior Secured First Lien (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	6.42%	09/12/2029	11,766,059
486,337	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.16%	10/28/2027	431,323
481,378	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	05/29/2026	479,373
78,201	Phoenix Services International LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month Secured Overnight Financing Rate + 12.00%, 2.00% Floor or 10% PIK)	15.73%	03/28/2023	75,464
52,422	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 12.00%, 2.00% Floor or 10.00% PIK)	16.33%	03/28/2023	50,588
439,200	Phoenix Services International LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.67% (d)	03/03/2025	47,488
12,454,998	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	6.42%	08/04/2028	12,335,119
447,038	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	7.75%	12/29/2027	435,862

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,098,676	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	2,095,014
696,782	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	9.13%	03/11/2026	679,167
112,512	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	1,688
12,397,582	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	02/04/2027	12,317,184
1,824,034	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.89%	03/06/2025	1,792,797
10,365,000	Setanta Aircraft Leasing DAC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	6.73%	11/02/2028	10,333,905
645,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	7.99%	10/20/2027	658,668
1,392,301	SMG US Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.91%	01/23/2025	1,359,819
1,882,559	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	06/27/2025	1,540,969
3,900,251	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	04/16/2025	3,841,026
7,288,841	Standard Industries, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.25%, 0.50% Floor)	6.43%	09/22/2028	7,209,466
11,895,017	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	6.98%	07/21/2026	11,749,601
393,933	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.48%	10/01/2026	378,231
6,787,158	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	11/13/2026	6,702,929
4,101,726	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	12/01/2028	4,068,399
165,919	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.69%	10/22/2025	165,744
2,871,275	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	06/02/2028	2,864,987
334,650	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	07/01/2026	333,884
2,189,688	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	09/14/2026	2,172,312
454,690	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.25%)	5.96%	07/01/2026	452,203
2,694,290	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.82%	01/31/2028	2,654,118
	Vistra Operations Company LLC, Senior Secured First Lien Term Loan			
2,468,688	(1 Month LIBOR USD + 1.75%)	6.09%	12/31/2025	2,450,877
9,928,184	(1 Month LIBOR USD + 1.75%)	6.13%	12/31/2025	9,856,551
2,187,900	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	6.67%	12/15/2028	2,149,612
12,512,934	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	6.51%	01/20/2028	12,387,804
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.82%	04/28/2028	229,695
Total Bank Loans (Cost $349,104,350)				345,656,151

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Collateralized Loan Obligations - 23.4%				
27,000,000	37 Capital, Series 2021-1A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.28% (a)	10/15/2034	25,831,778
12,250,000	Allegro Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	5.18% (a)	06/13/2031	12,061,370
12,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.39% (a)	07/20/2032	11,743,337
2,206,869	Anchorage Capital Ltd., Series 2014-3RA-A (3 Month LIBOR USD + 1.05%, 0.00% Floor)	5.42% (a)	01/28/2031	2,183,003
25,000,000	Anchorage Capital Ltd., Series 2016-9A-AR2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	5.22% (a)	07/15/2032	24,563,665
23,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.29% (a)	10/15/2034	22,169,028
2,000,000	Atlas Senior Loan Fund Ltd., Series 2018-11A-B (3 Month LIBOR USD + 1.65%, 0.00% Floor)	5.98% (a)	07/26/2031	1,886,116
10,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%, 0.00% Floor)	5.36% (a)	04/19/2034	9,722,202
29,500,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.47% (a)	04/24/2034	28,595,601
10,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	5.26% (a)	07/15/2034	9,746,421
14,000,000	Benefit Street Partners Ltd., Series 2021-24A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.41% (a)	10/20/2034	13,419,990
20,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.38% (a)	04/19/2034	19,441,332
10,500,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	5.47% (a)	07/20/2034	10,093,211
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	5.38% (a)	04/20/2034	4,864,071
9,850,000	Cathedral Lake Ltd., Series 2021-7RA-A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	5.39% (a)	01/15/2032	9,764,159
20,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.46% (a)	01/20/2035	19,321,318
20,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	5.27% (a)	07/17/2034	19,267,602
10,350,000	CFIP Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.23%, 1.23% Floor)	5.42% (a)	10/18/2034	10,037,620
1,800,000	CIFC Funding Ltd., Series 2014-5A-BR2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	5.88% (a)	10/17/2031	1,741,394
25,000,000	CQS Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.46% (a)	01/20/2035	24,015,517
11,000,000	CQS Ltd., Series 2021-1A-B (3 Month LIBOR USD + 1.88%, 1.88% Floor)	6.12% (a)	01/20/2035	10,543,478
25,000,000	Dryden Ltd., Series 2020-85A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	10/15/2035	24,378,060
20,000,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.20% (a)	07/15/2031	19,602,604
20,000,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.28% (a)	04/16/2034	19,445,006
13,000,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.28% (a)	07/15/2034	12,669,008
13,500,000	Gulf Stream Meridian Ltd., Series 2021-IIIA-A1 (3 Month LIBOR USD + 1.32%, 1.32% Floor)	5.40% (a)	04/15/2034	13,197,503

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
133,637	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-D (3 Month LIBOR USD + 3.80%, 0.00% Floor)	8.24% (a)	08/01/2025	108,039
9,500,000	Hayfin Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.36% (a)	04/20/2031	9,309,703
6,500,000	Hayfin Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	5.72% (a)	04/20/2031	6,249,428
15,000,000	Jamestown Ltd., Series 2016-9A-A1RR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	5.60% (a)	07/25/2034	14,495,505
20,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	10/15/2031	19,597,896
14,000,000	Logan Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.05%, 2.05% Floor)	6.04% (a)	04/21/2035	13,585,733
3,000,000	Madison Park Funding Ltd., Series 2017-26A-BR (3 Month LIBOR USD + 1.60%, 0.00% Floor)	6.01% (a)	07/29/2030	2,922,710
415,012	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%, 0.00% Floor)	5.55% (a)	11/21/2027	414,354
8,625,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%, 0.00% Floor)	5.83% (a)	04/15/2029	8,496,670
25,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	5.52% (a)	01/20/2032	24,366,127
29,500,000	Marble Point Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	5.54% (a)	04/20/2033	28,730,442
25,000,000	Marble Point Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.56% (a)	07/25/2034	24,021,187
23,000,000	Marble Point Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.24%, 1.24% Floor)	5.32% (a)	10/17/2034	22,269,709
24,921,646	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	5.24% (a)	07/20/2030	24,680,998
6,500,000	MKS Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	5.43% (a)	01/20/2031	6,405,210
10,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.57% (a)	04/28/2034	9,618,876
22,600,000	Nassau Ltd., Series 2018-IA-A (3 Month LIBOR USD + 1.15%, 0.00% Floor)	5.23% (a)	07/15/2031	21,995,450
12,000,000	New Mountain Ltd., Series CLO-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	5.27% (a)	04/15/2034	11,704,216
8,898,846	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%, 0.00% Floor)	5.88% (a)	11/15/2030	8,760,379
15,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	07/15/2031	14,619,946
8,500,000	OHA Credit Funding Ltd., Series 2012-7A-AR3 (3 Month LIBOR USD + 1.07%, 1.07% Floor)	5.75% (a)	02/20/2034	8,314,538
17,500,000	Palmer Square Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	07/15/2034	17,094,493
15,000,000	Park Avenue Institutional Advisers Ltd., Series 2016-1A-A1R (3 Month LIBOR USD + 1.20%, 0.00% Floor)	5.89% (a)	08/23/2031	14,692,639
10,000,000	Rad Ltd., Series 2020-7A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.28% (a)	04/17/2033	9,839,698
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.20% (a)	04/15/2036	18,455,545
14,000,000	Sandstone Peak Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.30% (a)	10/15/2034	13,474,709
25,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	07/15/2031	24,488,582

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
25,000,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.25% (a)	07/15/2034	24,126,518
11,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	5.88% (a)	04/15/2032	10,446,106
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.25% (a)	07/15/2032	17,532,857
9,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	5.93% (a)	07/15/2032	8,567,147
3,750,000	THL Credit Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	5.22% (a)	01/15/2031	3,668,818
20,000,000	Trestles Ltd., Series 2021-4A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.45% (a)	07/21/2034	19,438,266
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	5.40% (a)	01/18/2035	19,172,388
10,000,000	Venture Ltd., Series 2018-34A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	5.31% (a)	10/15/2031	9,712,310
15,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.44% (a)	10/20/2031	14,601,089
17,500,000	Wellfleet Ltd., Series 2020-1A-A1A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	5.39% (a)	04/15/2033	17,119,575
15,990,000	Wellfleet Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.30% (a)	07/15/2034	15,475,511
50,000,000	Whitebox Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.30% (a)	10/15/2034	48,657,020
6,000,000	Whitehorse Ltd., Series 2018-12A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	5.33% (a)	10/15/2031	5,854,424
Total Collateralized Loan Obligations (Cost $1,001,143,630)				973,389,205
Foreign Corporate Bonds - 7.8%				
1,645,313	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	1,290,513
2,600,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	2,465,359
1,500,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	1,311,898
4,655,000	AerCap Global Aviation Trust	1.75%	10/29/2024	4,283,644
3,850,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	3,555,143
4,425,849	AI Candelaria Spain S.A.	7.50%	12/15/2028	4,199,223
4,095,000	AstraZeneca PLC	3.50%	08/17/2023	4,061,147
1,145,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	1,132,491
3,100,000	Banco Bilbao Vizcaya Argentaria Colombia S.A.	4.88%	04/21/2025	3,000,707
1,850,000	Banco Continental SAECA	2.75% (a)	12/10/2025	1,657,350
1,000,000	Banco Continental SAECA	2.75%	12/10/2025	895,865
200,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	176,130
5,700,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (a)	09/30/2031	5,019,699
3,550,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	3,223,080
3,300,000	Banco do Brasil S.A.	3.25% (a)	09/30/2026	3,041,874
3,350,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	3,027,646
1,968,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	1,967,016
200,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (a)	09/14/2025	182,844
300,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	274,266
2,200,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 4.64%)	5.88% (e)	01/24/2027	1,965,799

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,800,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	7.14%	10/18/2027	3,746,749
7,100,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	6,251,870
4,100,000	Bank Hapoalim B.M.	3.26% (a)(b)	01/21/2032	3,545,434
4,050,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)	01/29/2031	3,602,900
4,470,000	Bank of Montreal	1.50%	01/10/2025	4,172,785
3,260,000	Bank of Nova Scotia	0.55%	09/15/2023	3,158,827
4,500,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	4,285,196
1,680,000	BAT Capital Corporation	2.79%	09/06/2024	1,608,644
3,020,000	BAT International Finance PLC	1.67%	03/25/2026	2,679,309
200,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%	09/22/2029	194,631
3,730,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	3,658,910
4,330,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (a)	01/10/2025	4,288,469
4,455,000	BPCE S.A.	2.38% (a)	01/14/2025	4,158,427
4,800,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	4,658,637
1,000,000	Camposol S.A.	6.00%	02/03/2027	664,080
2,560,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	2,506,929
4,340,000	Canadian Pacific Railway Company	1.35%	12/02/2024	4,048,437
700,000	Cencosud S.A.	5.15%	02/12/2025	695,349
5,600,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	4,051,512
4,550,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	4.09% (a)	07/07/2025	4,490,927
2,850,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	2,733,991
1,100,000	CSN Steel, S.L.	7.63%	04/17/2026	1,099,466
2,745,000	Daimler Trucks Finance North America LLC	1.63% (a)	12/13/2024	2,549,452
6,800,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	6,052,476
517,764	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (a)	04/01/2025	141,155
201,586	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(e)	01/17/2023	19,403
2,000,000	Ecopetrol S.A.	5.88%	09/18/2023	1,991,473
6,450,000	Ecopetrol S.A.	4.13%	01/16/2025	6,156,911
1,248,085	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	1,117,504
2,455,320	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,274,608
100,000	Enbridge, Inc.	4.00%	10/01/2023	99,224
2,149,000	Enbridge, Inc.	0.55%	10/04/2023	2,078,258
2,260,000	Enbridge, Inc.	2.50%	02/14/2025	2,133,987
1,300,000	Equate Petrochemical B.V.	4.25%	11/03/2026	1,246,164
4,855,882	Fenix Power Peru S.A.	4.32%	09/20/2027	4,450,999
2,550,000	Freeport Indonesia PT	4.76%	04/14/2027	2,460,750
1,550,000	Freeport Indonesia PT	4.76% (a)	04/14/2027	1,495,750
700,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	648,644
4,059,950	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	3,767,744
4,211,000	Glencore Funding LLC	4.00% (a)	04/16/2025	4,077,422
4,408,731	GNL Quintero S.A.	4.63%	07/31/2029	4,264,752
275,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	272,877
2,000,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	1,933,260
4,395,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	1.16%	11/22/2024	4,187,556
3,496,000	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	3,332,796

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,000,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	985,264
2,836,000	Inkia Energy Ltd.	5.88%	11/09/2027	2,684,018
547,791	Interoceanica Finance Ltd.	0.00%	11/30/2025	505,338
35,034	Invepar Holdings	0.00% (d)(f)	12/30/2028	—
5,900,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	5,373,219
1,850,000	JDE Peet's NV	0.80% (a)	09/24/2024	1,690,863
1,000,000	Korea Development Bank	0.80%	04/27/2026	878,633
4,000,000	Korea Development Bank	1.00%	09/09/2026	3,492,035
1,050,000	Korea Electric Power Corporation	1.13% (a)	06/15/2025	952,190
1,450,000	Korea Electric Power Corporation	1.13%	06/15/2025	1,314,929
2,300,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	2,030,109
3,000,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	2,634,349
6,500,000	KT Corporation	1.00%	09/01/2025	5,802,622
1,500,000	KT Corporation	2.50%	07/18/2026	1,370,747
1,000,000	LG Chem Ltd.	3.25%	10/15/2024	959,801
4,280,000	Lloyds Banking Group PLC (1 Year CMT Rate + 0.55%)	0.70%	05/11/2024	4,198,082
3,080,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	3,069,034
400,000	MEGlobal Canada ULC	5.00%	05/18/2025	393,660
4,400,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	4,330,260
600,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	576,000
1,500,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	1,440,000
546,800	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	527,662
810,000	Millicom International Cellular S.A.	6.63%	10/15/2026	804,516
2,205,000	Millicom International Cellular S.A.	5.13%	01/15/2028	2,054,276
6,300,000	Minejesa Capital B.V.	4.63%	08/10/2030	5,545,260
5,246,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	5.19%	07/26/2023	5,255,401
4,280,000	Mizuho Financial Group, Inc. (Secured Overnight Financing Rate + 0.96%)	5.12%	05/22/2026	4,202,516
770,850	MV24 Capital B.V.	6.75%	06/01/2034	705,740
4,490,000	NatWest Group PLC (3 Month LIBOR USD + 1.55%)	6.27%	06/25/2024	4,491,730
2,000,000	NongHyup Bank	1.25%	07/20/2025	1,810,291
4,333,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	3,919,675
400,000	Orbia Advance Corporation S.A.B. de C.V.	1.88%	05/11/2026	346,056
6,600,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	5,928,681
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	1,706,742
1,280,000	Park Aerospace Holdings Ltd.	4.50% (a)	03/15/2023	1,276,936
3,300,000	Periama Holdings LLC	5.95%	04/19/2026	3,091,803
4,200,000	Pertamina Persero PT	1.40%	02/09/2026	3,757,314
4,315,000	Royal Bank of Canada	4.40% (c)	01/20/2026	4,191,513
3,000,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	2,685,024
5,716,000	Sable International Finance Ltd.	5.75%	09/07/2027	5,283,013
1,650,000	Sasol Financing USA LLC	4.38%	09/18/2026	1,462,720
4,200,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	8.63%	12/13/2027	4,151,343
200,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	184,501

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,900,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	2,829,646
4,455,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (a)	09/12/2023	4,322,582
9,200,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	8,539,394
4,490,000	Toronto-Dominion Bank	0.70%	09/10/2024	4,181,442
1,500,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	1,407,976
4,420,000	UBS Group AG (1 Year CMT Rate + 0.83%)	1.01% (a)	07/30/2024	4,298,772
7,900,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	6,986,760
2,100,000	UPL Corporation Ltd.	4.50%	03/08/2028	1,765,645
1,500,000	Vedanta Resources Ltd.	7.13%	05/31/2023	1,409,301
200,000	Vedanta Resources Ltd.	6.13%	08/09/2024	126,506
4,475,000	Volkswagen Group of America Finance LLC	0.88% (a)	11/22/2023	4,305,999
4,445,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	2,767,600
500,000	VTR Finance NV	6.38%	07/15/2028	193,898
Total Foreign Corporate Bonds (Cost $349,882,848)				324,985,725
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.5%				
2,400,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	2,011,034
3,360,000	BOC Aviation Corporation	1.63% (a)	04/29/2024	3,190,924
9,600,000	Colombia Government International Bond	4.50%	01/28/2026	9,054,231
3,000,000	Republic of South Africa Government Bond	4.67%	01/17/2024	2,960,910
1,500,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,456,897
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $20,260,870)				18,673,996
Non-Agency Commercial Mortgage Backed Obligations - 13.8%				
2,000,000	Alen Mortgage Trust, Series 2021-ACEN-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	5.97% (a)	04/15/2034	1,794,026
40,902,000	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XD	0.55% (a)(b)(g)	05/15/2053	1,247,904
112,979,938	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.12% (a)(b)(g)	06/15/2054	7,437,040
2,000,000	Arbor Realty Ltd., Series 2020-FL1-B (Secured Overnight Financing Rate 1 Month + 1.91%, 1.80% Floor)	6.25% (a)	02/15/2035	1,919,006
2,830,000	Arbor Realty Ltd., Series 2020-FL1-D (Secured Overnight Financing Rate 1 Month + 2.56%, 2.45% Floor)	6.90% (a)	02/15/2035	2,624,256
12,000,000	AREIT Trust, Series 2019-CRE3-C (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	6.34% (a)	09/14/2036	11,403,360
1,251,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.65% Floor)	7.09% (a)	09/14/2036	1,164,970
3,100,000	BAMLL Commercial Mortgage Securities Trust, Series 2021-JACX-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	6.32% (a)	09/15/2038	2,834,171
15,176,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	7.55% (a)	03/15/2037	9,986,186
11,001,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	7.17% (a)	11/15/2034	9,112,639
29,456,500	BBCMS Mortgage Trust, Series 2021-C10-XB	1.02% (b)(g)	07/15/2054	1,958,468
21,205,000	BBCMS Mortgage Trust, Series 2021-C10-XD	1.70% (a)(b)(g)	07/15/2054	2,185,040
6,884,599	BB-UBS Trust, Series 2012-TFT-TE	3.56% (a)(b)(f)	06/05/2030	5,206,574
4,615,000	BDS Ltd., Series 2021-FL10-AS (1 Month LIBOR USD + 1.65%, 1.65% Floor)	5.99% (a)	12/16/2036	4,407,819
157,695,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% (b)(g)	09/15/2043	4,172,452

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
165,041,500	BHMS Mortgage Trust, Series 2018-ATLS-XCP	0.00% (a)(b)(g)	07/15/2035	1,650
3,000,000	BPR Trust, Series 2021-TY-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	6.02% (a)	09/15/2038	2,764,954
13,968,000	BRSP Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	5.94% (a)	08/19/2038	13,452,497
7,507,000	BSPRT Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 30 Day Average + 1.50%, 1.50% Floor)	5.31% (a)	02/15/2037	7,283,719
13,155,000	BSREP Commercial Mortgage Trust, Series 2021-DC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.22% (a)	08/15/2038	11,394,990
101,539	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	6.29% (a)(l)	09/15/2037	98,863
9,594,000	BX Trust, Series 2019-OC11-E	3.94% (a)(b)	12/09/2041	7,467,975
5,700,000	BX Trust, Series 2021-MFM1-E (1 Month LIBOR USD + 2.25%, 2.25% Floor)	6.57% (a)	01/15/2034	5,316,018
7,229,000	BX Trust, Series 2021-RISE-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	6.07% (a)	11/15/2036	6,811,373
1,250,000	BX Trust, Series 2021-SDMF-D (1 Month LIBOR USD + 1.39%, 1.39% Floor)	5.71% (a)	09/15/2034	1,174,706
3,721,807	BX Trust, Series 2021-SOAR-E (1 Month LIBOR USD + 1.80%, 1.80% Floor)	6.12% (a)	06/15/2038	3,512,026
2,915,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	7.92% (a)	06/15/2036	2,657,796
1,900,000	BXHPP Trust, Series 2021-FILM-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	5.82% (a)	08/15/2036	1,691,531
1,650,000	BXHPP Trust, Series 2021-FILM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	6.32% (a)	08/15/2036	1,432,002
6,029,069	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	7.17% (a)	10/15/2035	5,704,492
45,206,521	CD Commercial Mortgage Trust, Series 2017-CD3-XA	0.97% (b)(g)	02/10/2050	1,361,846
53,709,121	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.23% (b)(g)	05/10/2050	2,130,217
2,950,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.23% (b)	11/13/2050	2,482,254
19,605,930	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.61% (b)(g)	05/10/2058	774,993
16,201,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	0.90% (b)(g)	06/15/2050	544,606
39,410,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.63% (a)(b)(g)	02/15/2033	1,844
6,665,484	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.95% (b)(g)	10/10/2047	82,807
4,583,821	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.31% (b)(g)	02/10/2048	93,775
10,750,000	Citigroup Commercial Mortgage Trust, Series 2015-GC31-C	4.04% (b)	06/10/2048	9,449,947
17,692,960	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.21% (b)(g)	02/10/2049	499,039
11,652,901	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.66% (b)(g)	04/15/2049	445,116
2,519,000	Citigroup Commercial Mortgage Trust, Series 2016-P4-B	3.38%	07/10/2049	2,180,929
11,970,626	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.89% (b)(g)	07/10/2049	584,223
11,309,294	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.11% (b)(g)	04/14/2050	410,248
19,958,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	7.34% (a)	08/20/2035	19,015,184
5,727,996	Commercial Mortgage Pass-Through Trust, Series 2013-CR10-XA	0.64% (b)(g)	08/10/2046	10,549
22,166,910	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	1.06% (b)(g)	10/10/2046	118,325
2,228,828	Commercial Mortgage Pass-Through Trust, Series 2014-CR17-XA	0.95% (b)(g)	05/10/2047	19,920
233,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR19-C	4.70% (b)	08/10/2047	218,853
433,909	Commercial Mortgage Pass-Through Trust, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	8.32% (a)	10/15/2031	435,915

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
14,886,685	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-XA	0.82% (b)(g)	03/10/2048	213,835
31,291,296	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.80% (b)(g)	08/10/2048	537,960
34,776,437	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	0.91% (b)(g)	10/10/2048	697,094
5,373,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.30% (b)	02/10/2048	4,632,518
8,261,202	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	0.98% (b)(g)	02/10/2048	125,655
9,657,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-B	4.33% (b)	07/10/2048	8,955,234
42,584,957	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XA	0.65% (b)(g)	07/10/2048	542,788
13,178,498	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	0.94% (b)(g)	02/10/2049	297,304
11,396,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-D (1 Month LIBOR USD + 2.28%, 2.18% Floor)	6.59% (a)	09/15/2033	9,960,048
25,875,127	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.82% (b)(g)	04/15/2050	319,729
6,850,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-B	4.31% (b)	11/15/2048	6,290,667
2,922,106	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.86% (b)(g)	01/15/2049	137,202
122,826,584	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.04% (b)(g)	03/15/2054	7,022,008
9,873,828	CSMC Trust, Series 2014-USA-X1	0.54% (a)(b)(g)	09/15/2037	112,577
6,295,000	CSMC Trust, Series 2020-NET-D	3.70% (a)(b)	08/15/2037	5,566,531
3,350,000	CSMC Trust, Series 2021-ADV-C (1 Month LIBOR USD + 2.30%, 2.30% Floor)	6.62% (a)	07/15/2038	2,996,583
16,434,254	DBJPM Mortgage Trust, Series 2016-C1-XA	1.37% (b)(g)	05/10/2049	550,316
2,433,468	FREMF Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	9.64% (a)	05/25/2026	2,377,257
124,762,277	FREMF Mortgage Trust, Series 2017-K67-X2B	0.10% (a)(g)	09/25/2049	475,020
1,401,628	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	8.49% (a)	12/25/2026	1,367,633
2,481,119	FREMF Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	7.39% (a)	03/25/2027	2,444,656
845,940	FREMF Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	6.29% (a)	02/25/2025	833,309
1,464,889	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.04% (a)	06/25/2025	1,382,442
1,962,211	FREMF Mortgage Trust, Series 2019-KF61-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	6.34% (a)	04/25/2029	1,827,940
1,409,624	FREMF Mortgage Trust, Series 2019-KF69-B (1 Month LIBOR USD + 2.30%, 2.30% Floor)	6.44% (a)	08/25/2029	1,322,130
3,559,200	FREMF Mortgage Trust, Series 2019-KF72-B (1 Month LIBOR USD + 2.10%, 2.10% Floor)	6.24% (a)	11/25/2026	3,299,399
10,700,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	6.32% (a)(l)	07/15/2039	9,876,539
2,314,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	4.90% (a)(b)	03/10/2033	1,947,971
2,893,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	4.90% (a)(b)	03/10/2033	2,380,889
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.35%, 2.10% Floor)	6.67% (a)	07/15/2031	4,341,534
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 3.05%, 2.80% Floor)	7.37% (a)	07/15/2031	4,199,035
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 4.17%, 3.93% Floor)	8.49% (a)	07/15/2031	4,011,599
10,950,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	7.67% (a)	11/15/2036	10,146,122

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,432,172	GS Mortgage Securities Trust, Series 2014-GC24-XA	0.71% (b)(g)	09/10/2047	30,464
29,990,698	GS Mortgage Securities Trust, Series 2015-GC32-XA	0.71% (b)(g)	07/10/2048	439,151
8,564,997	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (b)(g)	11/10/2048	155,739
14,229,206	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.73% (b)(g)	05/10/2049	626,757
24,888,840	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.20% (b)(g)	10/10/2049	849,628
14,505,000	GSCG Trust, Series 2019-600C-E	3.99% (a)(b)	09/06/2034	12,106,471
6,339,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-B	4.40% (b)	07/15/2047	5,927,191
14,738,726	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	0.89% (b)(g)	01/15/2049	332,360
31,481,166	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.59% (b)(g)	12/15/2049	539,593
336,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-CFX	4.95% (a)	07/05/2033	295,782
4,216,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	3,915,753
4,314,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.45% (a)(b)	05/05/2032	3,987,068
5,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.45% (a)(b)	05/05/2032	4,640,792
5,287,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.45% (a)(b)	05/05/2032	4,850,130
5,775,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(b)	05/05/2032	5,173,903
11,575,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	9,804,056
6,273,797	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2022-NLP-A (Secured Overnight Financing Rate 1 Month + 0.60%, 0.60% Floor)	4.93% (a)	04/15/2037	5,816,763
4,114,674	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.67% (b)(g)	02/15/2047	18,844
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-B	4.48% (b)	09/15/2047	1,396,437
500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (b)	09/15/2047	446,970
4,240,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.98% (a)(b)	09/15/2047	3,618,052
16,306,961	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.81% (b)(g)	11/15/2047	200,559
5,287,890	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.81% (a)(b)	02/15/2048	4,309,767
2,828,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-B	4.12% (b)	05/15/2048	2,549,659
13,676,834	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.57% (b)(g)	05/15/2048	147,193
22,194,655	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.43% (b)(g)	07/15/2048	204,770
9,462,588	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.82% (b)(g)	08/15/2048	165,696
14,580,881	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.11% (b)(g)	11/15/2048	254,511
7,942,000	KREF Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	5.98% (a)	02/15/2039	7,421,878
3,506,000	KREF Ltd., Series 2022-FL3-A (Secured Overnight Financing Rate 1 Month + 1.45%, 1.45% Floor)	5.77% (a)	02/17/2039	3,403,372
10,000,000	LCCM Trust, Series 2017-LC26-C	4.71% (a)	07/12/2050	8,491,896

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
6,367,000	LCCM Trust, Series 2021-FL3-AS (1 Month LIBOR USD + 1.80%, 1.80% Floor)	6.12% (a)	11/15/2038	6,044,900
2,400,000	LCCM Trust, Series 2021-FL3-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	6.52% (a)	11/15/2038	2,251,970
1,000,000	LoanCore Issuer Ltd., Series 2018-CRE1-C (1 Month LIBOR USD + 2.55%, 2.55% Floor)	6.87% (a)	05/15/2028	965,072
2,000,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	6.02% (a)	05/15/2036	1,946,218
5,735,000	LoanCore Issuer Ltd., Series 2022-CRE7-A (Secured Overnight Financing Rate 30 Day Average + 1.55%, 1.55% Floor)	5.36% (a)	01/17/2037	5,567,337
6,445,393	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.70% (a)(b)(g)	03/10/2049	136,941
64,403,591	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.79% (a)(b)(g)	03/10/2050	1,321,909
1,941,818	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%, 0.00% Floor)	6.65% (a)	08/25/2024	1,939,972
5,150,000	MF1 Ltd., Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	6.18% (a)	07/16/2036	4,838,348
12,550,000	MF1 Ltd., Series 2022-FL8-AS (Secured Overnight Financing Rate 30 Day Average + 1.75%, 1.75% Floor)	5.58% (a)	02/19/2037	12,023,672
11,933,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(b)	02/10/2042	7,810,638
3,575,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	1,946,715
10,354,630	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.16% (a)(b)	10/15/2030	7,112,788
3,063,908	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.55% (b)(g)	10/15/2046	6,160
1,052,357	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	0.87% (b)(g)	02/15/2046	26
2,817,161	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14-XA	0.91% (b)(g)	02/15/2047	15,382
500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.47% (b)	10/15/2047	462,738
16,325,838	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.15% (b)(g)	01/15/2049	440,631
711,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34% Floor)	7.16% (a)(l)	12/15/2036	487,353
13,327,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	6.47% (a)	05/15/2036	11,528,776
1,331,000	Morgan Stanley Capital Trust, Series 2019-PLND-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	7.12% (a)	05/15/2036	899,050
9,940,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	6.52% (a)	06/15/2035	8,886,650
8,191,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.50% (a)(b)	01/15/2037	7,321,655
4,742,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.50% (a)(b)	01/15/2037	4,074,315
11,000,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.22% (a)	02/15/2036	10,763,500
6,900,000	RIAL Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 1 Month + 2.25%, 2.25% Floor)	6.57% (a)	01/19/2037	6,737,850
3,865,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	6.03% (a)	04/15/2036	3,629,513
1,500,000	SFO Commercial Mortgage Trust, Series 2021-555-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	6.12% (a)	05/15/2038	1,318,816

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
168,062,650	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(b)(g)	07/15/2041	2,700,531
32,322,975	SLIDE, Series 2018-FUN-XCP	0.00% (a)(b)(g)	06/09/2023	323
16,320,871	SMR Mortgage Trust, Series 2022-IND-A (Secured Overnight Financing Rate 1 Month + 1.65%, 1.65% Floor)	5.99% (a)	02/15/2039	15,459,880
16,035,000	Soho Trust, Series 2021-SOHO-B	2.70% (a)(b)	08/10/2038	11,784,817
3,500,000	SREIT Trust, Series 2021-MFP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	5.90% (a)	11/15/2038	3,315,661
459,000	STWD Ltd., Series 2019-FL1-C (Secured Overnight Financing Rate 1 Month + 2.06%, 1.95% Floor)	6.39% (a)	07/15/2038	439,042
8,744,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 2.46%, 2.35% Floor)	6.79% (a)	07/15/2038	8,255,412
11,630,000	TRTX Issuer Ltd., Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.65%, 1.65% Floor)	5.46% (a)	02/15/2039	11,246,815
1,500,000	UBS Commercial Mortgage Trust, Series 2017-C4-C	4.54% (b)	10/15/2050	1,274,149
77,120,591	UBS Commercial Mortgage Trust, Series 2018-C13-XA	0.73% (b)(g)	10/15/2051	2,255,692
6,009,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.71% (b)	02/15/2051	5,109,573
1,067,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	4.95% (b)	03/15/2051	903,970
5,893,630	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	6.98% (a)	09/15/2036	5,516,997
1,000,000	VMC Finance LLC, Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.90%, 1.90% Floor)	5.71% (a)	02/18/2039	974,898
540,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	503,645
9,722,968	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.84% (b)(g)	02/15/2048	135,393
49,817,029	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	0.88% (b)(g)	09/15/2058	936,231
2,651,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.28% (b)	07/15/2058	2,304,253
23,344,828	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.61% (b)(g)	07/15/2058	290,627
10,529,245	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.58% (b)(g)	03/15/2059	415,349
3,546,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.39% (b)	11/15/2049	3,098,136
21,146,999	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.58% (b)(g)	11/15/2049	897,142
68,227,747	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	0.97% (b)(g)	07/15/2050	2,212,094
22,476,565	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.60% (b)(g)	08/15/2052	1,596,225
62,995,565	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.54% (b)(g)	04/15/2054	5,233,546
272,707	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	6.82% (a)	02/15/2040	242,097
5,250,000	Wells Fargo Commercial Mortgage Trust, Series 2022-ONL-A	3.86% (a)	12/15/2039	4,669,051
2,238,441	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	0.96% (b)(g)	03/15/2047	17,232
6,338,330	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.00% (b)(g)	08/15/2047	82,097
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $695,361,610)				574,741,595
Non-Agency Residential Collateralized Mortgage Obligations - 15.0%				
5,134,738	ACE Securities Corporation Home Equity Loan Trust, Series 2006-CW1-A2D (1 Month LIBOR USD + 0.52%, 0.52% Floor)	4.91%	07/25/2036	4,131,176
7,301,034	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2B (1 Month LIBOR USD + 0.12%, 0.12% Floor)	4.51%	11/25/2036	3,201,466
5,053,049	Adjustable Rate Mortgage Trust, Series 2006-1-6A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	4.65%	03/25/2036	3,178,055
5,054,700	AJAX Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(l)	01/25/2061	4,705,860
2,412,018	American Home Mortgage Investment Trust, Series 2004-2-M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor, 11.00% Cap)	5.29%	02/25/2044	2,136,359
6,000,000	Angel Oak Mortgage Trust LLC, Series 2019-1-M1	4.50% (a)(b)	11/25/2048	5,811,916

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,594,902	Angel Oak Mortgage Trust LLC, Series 2020-2-A1A	2.53% (a)(b)	01/26/2065	2,357,651
494,926	Angel Oak Mortgage Trust LLC, Series 2020-6-A3	1.78% (a)(b)	05/25/2065	415,326
8,192,213	Angel Oak Mortgage Trust LLC, Series 2021-7-A1	1.98% (a)(b)	10/25/2066	6,699,125
1,156,073	Arroyo Mortgage Trust, Series 2019-1-A1	3.81% (a)(b)	01/25/2049	1,067,219
642,952	Arroyo Mortgage Trust, Series 2019-2-A2	3.50% (a)(b)	04/25/2049	596,751
4,721,492	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	10/25/2048	4,346,728
1,089,737	Banc of America Funding Trust, Series 2006-7-T2A1	5.88% (b)	10/25/2036	952,746
10,716,788	Banc of America Funding Trust, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	2.77% (a)	09/29/2036	8,322,879
2,202,775	Banc of America Funding Trust, Series 2015-R2-9A2	4.01% (a)(c)	03/27/2036	1,843,022
1,166,500	Banc of America Mortgage Trust, Series 2005-I-2A5	3.85% (b)	10/25/2035	1,072,163
2,425,489	Banc of America Mortgage Trust, Series 2007-3-1A1	6.00%	09/25/2037	2,088,755
6,769,733	BCAP LLC Trust, Series 2009-RR4-7A2	6.00% (a)(b)	03/26/2037	2,946,745
1,355,654	BCAP LLC Trust, Series 2012-RR1-3A4	5.50% (a)(b)	10/26/2035	924,730
162,726	Bellemeade Ltd., Series 2018-3A-M1B (1 Month LIBOR USD + 1.85%, 1.85% Floor)	6.24% (a)	10/25/2028	162,609
18,378,322	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(l)	04/01/2069	17,387,233
3,473,125	BRAVO Residential Funding Trust, Series 2021-NQM2-A3	1.44% (a)(b)	03/25/2060	3,270,348
9,014,689	BRAVO Residential Funding Trust, Series 2022-RPL1-A1	2.75% (a)(b)	09/25/2061	7,817,417
747,720	CHL Mortgage Pass-Through Trust, Series 2005-10-A2	5.50%	05/25/2035	606,390
10,059,977	CHL Mortgage Pass-Through Trust, Series 2006-20-1A18 (1 Month LIBOR USD + 0.65%, 0.65% Floor, 6.00% Cap)	5.04%	02/25/2037	4,037,439
1,653,345	CHL Mortgage Pass-Through Trust, Series 2006-21-A10	5.75%	02/25/2037	815,800
560,048	CHL Mortgage Pass-Through Trust, Series 2007-14-A15	6.50%	09/25/2037	327,812
1,812,226	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% (a)(b)	05/25/2060	1,652,236
669,862	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	597,347
186,693	COLT Mortgage Loan Trust, Series 2020-3-A3	2.38% (a)(b)	04/27/2065	175,578
3,227,117	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (a)(b)	05/25/2065	2,721,620
5,947,646	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (a)(b)	11/26/2066	5,036,560
6,461,216	COLT Mortgage Loan Trust, Series 2022-2-A1	2.99% (a)(l)	02/25/2067	5,834,418
320,974	Countrywide Alternative Loan Trust, Series 2005-23CB-A15	5.50%	07/25/2035	260,039
1,099,150	Countrywide Alternative Loan Trust, Series 2005-28CB-1A6	5.50%	08/25/2035	956,951
4,355,982	Countrywide Alternative Loan Trust, Series 2005-49CB-A6	5.50%	11/25/2035	2,994,799
1,581,939	Countrywide Alternative Loan Trust, Series 2005-61-1A2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	5.13%	12/25/2035	1,324,430
7,890,545	Countrywide Alternative Loan Trust, Series 2005-62-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	4.99%	12/25/2035	6,274,934
7,952,631	Countrywide Alternative Loan Trust, Series 2006-16CB-A5	6.00%	06/25/2036	4,758,425
1,525,457	Countrywide Alternative Loan Trust, Series 2006-32CB-A21	5.50%	11/25/2036	867,166
2,249,085	Countrywide Alternative Loan Trust, Series 2006-34-A6	6.25%	11/25/2046	1,113,314
5,697,656	Countrywide Alternative Loan Trust, Series 2006-36T2-1A3	5.75%	12/25/2036	2,458,076
1,446,321	Countrywide Alternative Loan Trust, Series 2006-J4-2A9	6.00%	07/25/2036	919,375
1,557,307	Countrywide Alternative Loan Trust, Series 2006-J6-A5	6.00%	09/25/2036	867,491
2,988,995	Countrywide Alternative Loan Trust, Series 2006-OA12-A1B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.54%	09/20/2046	2,839,174
4,060,390	Countrywide Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.54%	03/20/2047	3,223,989
11,364,199	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	5,654,901

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
10,195,557	Countrywide Alternative Loan Trust, Series 2007-12T1-A5	6.00%	06/25/2037	5,073,376
301,855	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	194,174
4,393,308	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	2,491,381
11,186,339	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	5,812,594
2,452	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1	4.50%	01/25/2023	739
1,143,216	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	846,061
52,664	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5	6.00%	12/25/2035	40,915
502,027	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	296,628
44,347,916	Credit Suisse Mortgage-Backed Trust, Series 2019-RP10-A1	2.96% (a)(b)	12/26/2059	43,788,023
8,654,054	CSMC Trust, Series 2009-8R-8A2	6.00% (a)(b)	03/26/2037	3,732,257
488,655	CSMC Trust, Series 2011-12R-3A5	3.34% (a)(b)	07/27/2036	465,104
7,356,530	CSMC Trust, Series 2020-RPL2-A12	3.46% (a)(b)	02/25/2060	7,316,293
5,255,905	CSMC Trust, Series 2020-RPL3-A1	2.69% (a)(b)	03/25/2060	5,032,471
513,030	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	490,155
18,609,780	CSMC Trust, Series 2022-NQM1-A1	2.27% (a)(b)	11/25/2066	16,051,978
6,959,242	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	4.65%	12/25/2036	2,491,942
4,617,889	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	4.77%	12/25/2036	1,660,451
210,372	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA2-A1 (12 Month US Treasury Average + 0.77%, 0.77% Floor)	2.82%	04/25/2047	178,430
421,078	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (b)	10/25/2036	368,181
371,374	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (a)(b)	07/27/2037	301,514
5,041,426	GCAT Trust, Series 2020-3-A1	2.98% (a)(l)	09/25/2025	4,883,476
3,620,372	GCAT Trust, Series 2020-NQM2-A1	1.56% (a)(l)	04/25/2065	3,234,154
7,769,319	GCAT Trust, Series 2021-NQM4-A3	1.56% (a)(b)	08/25/2066	5,820,804
278,093	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (a)(b)	01/25/2059	276,941
5,383,618	GSAA Home Equity Trust, Series 2006-19-A3A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	4.87%	12/25/2036	2,191,565
333,579	GSR Mortgage Loan Trust, Series 2006-2F-3A4	6.00%	02/25/2036	175,277
2,370,924	Harborview Mortgage Loan Trust, Series 2006-1-2A1A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	4.82%	03/19/2036	2,063,248
789,335	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	4.93%	02/25/2037	706,595
703,847	IndyMac INDX Mortgage Loan Trust, Series 2006-AR5-2A1	3.15% (b)	05/25/2036	600,814
32,876,362	JP Morgan Alternative Loan Trust, Series 2005-S1-1A4	6.00%	12/25/2035	13,839,324
3,746,064	JP Morgan Alternative Loan Trust, Series 2007-S1-A2 (1 Month LIBOR USD + 0.68%, 0.68% Floor, 11.50% Cap)	5.07%	04/25/2047	3,570,359
11,552,135	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	07/25/2036	5,333,021
6,137,067	JP Morgan Resecuritization Trust, Series 2014-4-1C	0.00% (a)(b)(f)	01/26/2036	1,920,254
1,440,207	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (a)(l)	01/25/2060	1,409,219
2,960,797	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (a)	10/25/2066	2,720,130

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
192,315	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	99,838
9,511,804	Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	4.29%	08/25/2047	7,699,742
16,585,522	Long Beach Mortgage Loan Trust, Series 2006-11-2A2 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	4.49%	12/25/2036	6,302,170
9,966,985	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	4.77%	03/25/2046	3,674,915
70,232	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	3.96% (b)	04/25/2036	39,599
1,596,593	MASTR Adjustable Rate Mortgages Trust, Series 2006-OA2-4A1A (12 Month US Treasury Average + 0.85%, 0.85% Floor)	2.90%	12/25/2046	1,356,574
338,487	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A6	6.00%	03/25/2037	135,518
1,199,918	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	549,880
36,465,736	Merrill Lynch Mortgage Investors Trust, Series 2006-RM2-A1A (1 Month LIBOR USD + 0.37%, 0.37% Floor)	4.76%	05/25/2037	10,635,775
4,577,852	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2A (1 Month LIBOR USD + 0.24%, 0.24% Floor)	4.63%	02/25/2037	1,397,913
7,078,715	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	4.81%	02/25/2037	2,162,101
5,542,460	MFA Trust, Series 2021-NQM2-A3	1.47% (a)(b)	11/25/2064	4,291,781
236,704	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.47% (b)	02/25/2036	140,226
535,607	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	515,650
17,322,852	New York Mortgage Trust, Series 2020-SP2-A1	2.94% (a)(b)	10/25/2060	16,772,528
4,219,865	Nomura Resecuritization Trust, Series 2015-8R-4A4	3.07% (a)(b)	11/25/2047	3,447,514
482,934	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(b)	05/25/2060	384,478
3,382,679	OBX Trust, Series 2021-NQM2-A3	1.56% (a)(b)	05/25/2061	2,578,674
6,866,057	OBX Trust, Series 2022-NQM1-A1	2.31% (a)(b)	11/25/2061	5,915,568
2,763,345	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(l)	09/27/2060	2,530,272
3,489,836	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (a)(l)	06/27/2060	3,095,195
30,277,396	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (a)(l)	07/25/2051	26,873,629
22,124,083	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(l)	02/25/2061	20,051,432
6,227,031	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)	07/25/2051	5,652,475
6,859,623	Pretium Mortgage Credit Partners LLC, Series 2022-NPL2-A1	5.24% (a)(l)	04/25/2052	6,623,647
8,110,319	PRPM LLC, Series 2021-4-A1	1.87% (a)(l)	04/25/2026	7,302,941
6,227,501	PRPM LLC, Series 2021-6-A1	1.79% (a)(l)	07/25/2026	5,653,251
12,039,239	PRPM LLC, Series 2021-7-A1	1.87% (a)(l)	08/25/2026	10,973,491
8,596,524	PRPM LLC, Series 2022-1-A1	3.72% (a)(l)	02/25/2027	8,077,680
646,775	RBSSP Resecuritization Trust, Series 2009-2-3A2 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.54% (a)	04/26/2035	583,629
545,673	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	431,017
1,435,346	Residential Accredit Loans, Inc., Series 2007-QS4-3A4	6.00%	03/25/2037	1,185,361
1,787,358	Residential Accredit Loans, Inc., Series 2007-QS4-3A9	6.00%	03/25/2037	1,476,021
1,201,471	Residential Accredit Loans, Inc., Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	06/25/2037	836,809
790,502	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	633,011
4,655,276	Residential Asset Securities Corporation, Series 2004-KS7-A2A (1 Month LIBOR USD + 0.58%, 0.58% Floor)	4.17%	08/25/2034	4,305,884
688,726	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	297,569
2,103,514	Residential Asset Securitization Trust, Series 2006-A6-1A4	6.00%	07/25/2036	625,016

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,517,365	Residential Funding Mortgage Securities Trust, Series 2007-S1-A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	01/25/2037	3,337,632
5,394,000	Residential Mortgage Loan Trust, Series 2019-2-M1	3.86% (a)(b)	05/25/2059	4,907,850
6,032,947	Securitized Asset Backed Receivables LLC Trust, Series 2006-WM3-A1 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	4.49%	10/25/2036	2,149,298
1,774,473	Soundview Home Loan Trust, Series 2007-OPT3-2A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.57%	08/25/2037	1,698,869
8,000,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (a)	04/25/2060	7,509,460
1,307,469	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	4.26% (b)	12/25/2035	1,157,553
11,479,712	VCAT LLC, Series 2021-NPL1-A1	2.29% (a)(l)	12/26/2050	10,888,681
13,173,343	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(l)	08/25/2051	11,992,352
6,890,044	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(l)	08/25/2051	6,072,191
3,420,195	Velocity Commercial Capital Loan Trust, Series 2020-1-M2	2.98% (a)(b)	02/25/2050	2,879,998
2,698,065	Velocity Commercial Capital Loan Trust, Series 2021-1-M2	2.26% (a)(b)	05/25/2051	2,073,705
1,986,015	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (a)(b)	08/25/2051	1,565,684
296,941	Verus Securitization Trust, Series 2020-4-A3	2.32% (a)(l)	05/25/2065	270,451
1,500,000	Verus Securitization Trust, Series 2020-INV1-A2	3.04% (a)(b)	03/25/2060	1,384,436
16,271,543	Verus Securitization Trust, Series 2021-7-A1	1.83% (a)(b)	10/25/2066	13,729,315
2,644,401	Verus Securitization Trust, Series 2021-R1-A3	1.26% (a)(b)	10/25/2063	2,376,639
5,084,358	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(l)	05/25/2051	4,535,310
7,940,417	VOLT LLC, Series 2021-NP11-A1	1.87% (a)	08/25/2051	6,893,510
12,855,226	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(l)	02/27/2051	11,160,930
1,178,660	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(l)	02/27/2051	1,066,202
5,518,406	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(l)	03/27/2051	5,029,827
3,165,013	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(l)	04/25/2051	2,800,349
28,296,824	VOLT LLC, Series 2021-NPL8-A1	2.12% (a)(l)	04/25/2051	25,154,510
6,520,460	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE5-2A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.82%	10/25/2036	2,483,831
2,394,625	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE5-2A3 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	3.82%	10/25/2036	912,253
1,088,760	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-2CB3 (1 Month LIBOR USD + 0.41%, 0.41% Floor, 5.50% Cap)	4.80%	10/25/2035	1,022,392
3,364,966	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR4-A5	2.99% (b)	04/25/2035	3,087,345
2,953,982	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-2A1	3.56% (b)	09/25/2036	2,523,043
11,786,958	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR18-1A1	2.71% (b)	01/25/2037	10,118,707
1,723,745	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-2A3 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	4.56%	07/25/2047	1,055,291
552,266	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	466,683
2,201,322	Wells Fargo Mortgage Backed Securities Trust, Series 2007-15-A1	6.00%	11/25/2037	1,793,950
7,221,202	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR6-A2	4.24% (b)	10/25/2037	6,362,117
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost $756,605,960)				622,901,529
US Corporate Bonds - 6.8%				
2,340,000	AbbVie, Inc.	2.60%	11/21/2024	2,240,268

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,090,000	Amazon.com, Inc.	4.60%	12/01/2025	4,084,525
565,000	American Express Company	3.38%	05/03/2024	553,792
364,000	American Express Company (3 Month LIBOR USD + 0.65%)	5.39%	02/27/2023	364,005
3,310,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	5.18%	03/04/2025	3,308,972
6,415,000	Athene Global Funding	4.90% (a)(c)	05/24/2024	6,304,431
1,890,000	Atmos Energy Corporation	0.63%	03/09/2023	1,876,235
1,575,000	Avery Dennison Corporation	0.85%	08/15/2024	1,470,555
5,660,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	5.56%	03/05/2024	5,657,351
2,935,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	4.64%	04/22/2025	2,898,761
2,400,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.10%)	5.07%	04/25/2025	2,386,807
1,680,000	Boeing Company	4.51%	05/01/2023	1,677,116
425,000	Boeing Company	4.88%	05/01/2025	422,128
1,970,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	1,921,729
2,221,000	Broadcom, Inc.	3.15%	11/15/2025	2,106,167
90,000	Broadcom, Inc.	3.88%	01/15/2027	85,260
4,175,000	Campbell Soup Company	3.95%	03/15/2025	4,080,663
2,235,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	2,191,139
6,172,000	Cardinal Health, Inc.	3.08%	06/15/2024	6,000,692
3,420,000	Caterpillar Financial Services Corporation	3.65%	08/12/2025	3,339,842
4,286,000	Charles Schwab Corporation	5.30% (c)	03/03/2027	4,174,579
1,555,000	Cigna Corporation	0.61%	03/15/2024	1,476,223
2,917,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	5.78%	06/01/2024	2,921,385
1,410,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	1,300,183
4,160,000	Comcast Corporation	5.25%	11/07/2025	4,219,118
1,040,000	Conagra Brands, Inc.	4.30%	05/01/2024	1,026,223
1,960,000	Constellation Brands, Inc.	3.60%	05/09/2024	1,922,340
1,762,000	Dell International LLC	4.00%	07/15/2024	1,732,707
2,385,000	Dell International LLC	5.85%	07/15/2025	2,412,624
2,200,000	Dollar General Corporation	4.15%	11/01/2025	2,153,647
3,753,000	Dollar Tree, Inc.	4.00%	05/15/2025	3,667,337
2,125,000	Duke Energy Corporation	5.00%	12/08/2025	2,122,780
6,400,000	Elevance Health, Inc.	3.50%	08/15/2024	6,246,699
4,055,000	Energy Transfer LP	5.88%	01/15/2024	4,066,475
4,790,000	Entergy Corporation	0.90%	09/15/2025	4,270,189
4,640,000	Equinix, Inc.	1.25%	07/15/2025	4,199,821
4,169,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	4,207,721
2,240,000	General Mills, Inc.	4.00%	04/17/2025	2,189,580
1,675,000	General Mills, Inc.	5.24%	11/18/2025	1,679,763
4,270,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	4,208,644
4,455,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	4,287,908
4,137,000	HCA, Inc.	5.00%	03/15/2024	4,115,202
3,678,000	Hyatt Hotels Corporation	1.30%	10/01/2023	3,576,296
2,570,000	Hyundai Capital America	1.00% (a)	09/17/2024	2,376,076

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,415,000	JPMorgan Chase & Company	3.90%	07/15/2025	4,320,500
2,835,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.42%)	0.56%	02/16/2025	2,674,842
5,890,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	5.27%	04/26/2026	5,838,753
4,250,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	4,036,307
680,000	Kinder Morgan, Inc.	4.30%	06/01/2025	667,495
1,110,000	Lowe's Companies, Inc.	4.40%	09/08/2025	1,094,565
4,250,000	Magallanes, Inc.	3.79% (a)	03/15/2025	4,062,885
4,155,000	Marriott International, Inc.	3.60%	04/15/2024	4,073,883
4,340,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	4,281,849
940,000	McDonald's Corporation	3.35%	04/01/2023	936,554
985,000	McDonald's Corporation	3.38%	05/26/2025	953,716
2,515,000	McDonald's Corporation	1.45%	09/01/2025	2,308,684
4,651,000	Microchip Technology, Inc.	0.97%	02/15/2024	4,418,711
4,510,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	4,479,863
4,374,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	4,311,719
3,351,000	Mosaic Company	4.25%	11/15/2023	3,324,205
500,000	Mylan, Inc.	3.13% (a)	01/15/2023	499,622
1,755,000	New York Life Global Funding	3.60% (a)	08/05/2025	1,693,256
1,350,000	NextEra Energy Capital Holdings, Inc.	4.20%	06/20/2024	1,332,983
605,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	597,183
1,030,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	939,181
3,400,000	Northrop Grumman Corporation	2.93%	01/15/2025	3,263,240
4,520,000	NVIDIA Corporation	0.58%	06/14/2024	4,267,325
3,135,000	Omnicom Group, Inc.	3.65%	11/01/2024	3,075,831
2,060,000	Oracle Corporation	5.80%	11/10/2025	2,108,408
1,455,000	Pacific Gas and Electric Company	3.25%	02/16/2024	1,420,795
2,800,000	Pacific Gas and Electric Company	4.95%	06/08/2025	2,759,398
1,895,000	Parker-Hannifin Corporation	3.65%	06/15/2024	1,855,237
4,360,000	Penske Truck Leasing Company LP	2.70% (a)	11/01/2024	4,112,833
1,515,000	Phillips 66	3.85%	04/09/2025	1,479,083
810,000	Phillips 66	1.30%	02/15/2026	726,552
2,185,000	Pioneer Natural Resources Company	1.13%	01/15/2026	1,949,875
3,275,000	Public Service Enterprise Group, Inc.	0.84%	11/08/2023	3,154,284
4,407,000	Republic Services, Inc.	2.50%	08/15/2024	4,225,909
4,520,000	Royalty Pharma PLC	0.75%	09/02/2023	4,380,089
2,210,000	Sabine Pass Liquefaction LLC	5.63%	03/01/2025	2,214,775
1,911,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	1,878,561
3,519,000	Simon Property Group LP	2.00%	09/13/2024	3,344,583
4,200,000	Southern California Edison Company	5.15% (c)	04/01/2024	4,171,193
1,270,000	Synchrony Financial	4.38%	03/19/2024	1,247,741
3,295,000	Synchrony Financial	4.25%	08/15/2024	3,221,395
2,930,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	2,836,565
2,210,000	Toyota Motor Credit Corporation	3.65%	08/18/2025	2,149,499
4,615,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	4,454,823

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,453,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	4.68%	06/09/2025	2,402,580
890,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	840,180
1,885,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	1,826,409
4,150,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	5.71%	05/15/2025	4,185,099
2,072,000	Viatris, Inc.	1.65%	06/22/2025	1,878,442
1,685,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.32%)	5.24%	04/25/2026	1,680,559
1,750,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.56%)	4.54%	08/15/2026	1,716,670
4,355,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	4,285,364
4,365,000	Welltower, Inc.	3.63%	03/15/2024	4,273,568
1,950,000	Williams Companies, Inc.	4.55%	06/24/2024	1,929,791
2,245,000	Workday, Inc.	3.50%	04/01/2027	2,101,501
4,545,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	4,228,594
Total US Corporate Bonds (Cost $290,988,823)				280,017,465

US Government and Agency Mortgage Backed Obligations - 2.6%

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
506,206	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08626	3.00%	02/01/2045	457,393
493,813	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08631	3.00%	03/01/2045	445,584
8,481,204	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SB8119	2.00%	09/01/2036	7,574,499
6,331,114	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.37% (b)(g)	03/25/2023	1,763
294,430	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 0.00% Floor, 6.28% Cap)	1.96% (g)(h)	02/15/2038	24,684
669,942	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	623,526
9,347,792	Federal Home Loan Mortgage Corporation REMICS, Series 4954-LB	2.50%	02/25/2050	8,109,982
6,354,732	Federal Home Loan Mortgage Corporation REMICS, Series 5105-NH	2.00%	02/25/2037	5,607,749
945,616	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%, 0.00% Floor)	5.55% (a)	01/25/2051	886,734
655,872	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	590,927
1,613,932	Federal National Mortgage Association Pass-Thru, Pool CB0302	1.50%	05/01/2036	1,400,130
191,231	Federal National Mortgage Association Pass-Thru, Pool MA1200	3.00%	10/01/2032	179,988
807,779	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	716,302
14,505,804	Federal National Mortgage Association Pass-Thru, Pool MA4176	2.00%	11/01/2040	12,371,123
493,871	Federal National Mortgage Association REMICS, Series 2012-32-DA	2.00%	11/25/2026	481,688
33,617	Federal National Mortgage Association REMICS, Series 2013-40-KP	3.50%	04/25/2042	33,456
1,498,902	Federal National Mortgage Association REMICS, Series 2016-72-PA	3.00%	07/25/2046	1,353,155
7,326,860	Federal National Mortgage Association REMICS, Series 2019-25-SB (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.66% (g)(h)	06/25/2049	723,833
5,672,879	Federal National Mortgage Association REMICS, Series 2020-39-MH	3.00%	06/25/2040	5,090,072

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
4,796,956	Federal National Mortgage Association REMICS, Series 2021-21-HG	2.00%	11/25/2047	4,241,797
9,050,263	Federal National Mortgage Association REMICS, Series 2021-29-CG	1.25%	05/25/2041	7,771,959
1,332,193	Federal National Mortgage Association, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.38% Cap)	3.88%	11/01/2042	1,345,882
2,966,284	Federal National Mortgage Association, Pool AP7870 (12 Month LIBOR USD + 1.70%, 1.70% Floor, 7.55% Cap)	3.95%	07/01/2042	3,015,609
794,894	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.55%, 1.55% Floor, 7.02% Cap)	3.41%	05/01/2045	800,489
3,802,065	Federal National Mortgage Association, Pool BM4513 (12 Month LIBOR USD + 1.67%, 1.67% Floor, 7.73% Cap)	3.33%	05/01/2044	3,879,841
22,698,479	Federal National Mortgage Association, Series 2020-M49-1A1	1.26% (b)	11/25/2030	19,738,631
10,025,066	Federal National Mortgage Association, Series 2021-M20-A1	1.84% (b)	10/25/2031	8,759,039
4,694,505	Federal National Mortgage Association, Series 2022-M11-A1	2.96% (b)	10/25/2027	4,624,193
8,748,496	Federal National Mortgage Association, Series 2022-M1S-A1	2.08% (b)	11/25/2031	7,787,815
190,914	Government National Mortgage Association, Series 2016-136-UD	3.00%	04/20/2045	189,082
3,150	Government National Mortgage Association, Series 2017-4-NC	3.00%	10/20/2045	3,140
Total US Government and Agency Mortgage Backed Obligations (Cost $124,583,689)				108,830,065
US Government and Agency Obligations - 19.2%				
119,800,000	United States Treasury Notes	2.50% (j)	05/31/2024	116,248,117
78,200,000	United States Treasury Notes	3.00%	06/30/2024	76,336,641
78,500,000	United States Treasury Notes	3.00% (j)	07/31/2024	76,580,430
48,900,000	United States Treasury Notes	3.25% (j)	08/31/2024	47,885,707
77,300,000	United States Treasury Notes	4.25% (j)	09/30/2024	76,916,519
67,500,000	United States Treasury Notes	4.38% (j)	10/31/2024	67,312,793
115,800,000	United States Treasury Notes	4.50%	11/30/2024	115,813,571
59,000,000	United States Treasury Notes	3.13% (j)	08/15/2025	57,289,921
49,300,000	United States Treasury Notes	3.50% (j)	09/15/2025	48,321,703
48,400,000	United States Treasury Notes	4.25% (j)	10/15/2025	48,369,750
66,900,000	United States Treasury Notes	4.50% (j)	11/15/2025	67,312,899
Total US Government and Agency Obligations (Cost $804,029,483)				798,388,051
Common Stocks - 0.0% (m)				
58,790	Foresight Equity (f)(i)			703,130
Total Common Stocks (Cost $851,127)				703,130
Warrants - 0.0% (m)				
29,232	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (f)(i)			—
Total Warrants (Cost $–)				—
Short Term Investments - 4.3%				
23,601,554	First American Government Obligations Fund - Class U	4.10% (k)		23,601,554
23,601,554	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (k)		23,601,554
3,832,316	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (k)		3,832,316
49,000,000	United States Treasury Bills	0.00% (j)	03/23/2023	48,544,471
80,500,000	United States Treasury Bills	0.00%	08/10/2023	78,331,163
Total Short Term Investments (Cost $177,904,792)				177,911,058
Total Investments - 109.6% (Cost $4,937,676,153)				4,554,070,383
Liabilities in Excess of Other Assets - (9.6)%				(399,278,701)
NET ASSETS - 100.0%				**$ 4,154,791,682**

(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) Security is in default or has failed to make a scheduled payment. Income is not being accrued.

(e) Perpetual maturity. The date disclosed is the next call date of the security.

(f) Value determined using significant unobservable inputs.

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

(k) Seven-day yield as of period end

(l) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end

BRL Brazilian Real

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	23.4%
US Government and Agency Obligations	19.2%
Non-Agency Residential Collateralized Mortgage Obligations	15.0%
Non-Agency Commercial Mortgage Backed Obligations	13.8%
Bank Loans	8.3%
Asset Backed Obligations	7.9%
Foreign Corporate Bonds	7.8%
US Corporate Bonds	6.8%
Short Term Investments	4.3%
US Government and Agency Mortgage Backed Obligations	2.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.5%
Common Stocks	0.0% (m)
Warrants	0.0% (m)
Other Assets and Liabilities	(9.6)%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	23.4%
US Government and Agency Obligations	19.2%
Non-Agency Residential Collateralized Mortgage Obligations	15.0%
Non-Agency Commercial Mortgage Backed Obligations	13.8%
Asset Backed Obligations	7.9%
Banking	5.3%
Short Term Investments	4.3%
US Government and Agency Mortgage Backed Obligations	2.6%
Utilities	2.1%
Healthcare	1.6%
Business Equipment and Services	1.2%
Pharmaceuticals	1.1%
Electronics/Electric	1.0%
Energy	0.9%
Media	0.9%
Food Service	0.8%
Transportation	0.8%
Technology	0.6%
Retailers (other than Food/Drug)	0.6%
Hotels/Motels/Inns and Casinos	0.6%
Telecommunications	0.6%
Containers and Glass Products	0.5%
Chemicals/Plastics	0.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.5%
Automotive	0.4%
Aerospace & Defense	0.4%
Food Products	0.4%
Insurance	0.3%
Leisure	0.3%
Building and Development (including Steel/Metals)	0.3%
Finance	0.3%
Chemical Products	0.3%
Mining	0.2%
Environmental Control	0.2%
Real Estate	0.2%
Financial Intermediaries	0.2%
Commercial Services	0.1%
Beverage and Tobacco	0.1%
Construction	0.1%
Diversified Manufacturing	0.0% (m)
Food/Drug Retailers	0.0% (m)
Industrial Equipment	0.0% (m)
Consumer Products	0.0% (m)
Other Assets and Liabilities	(9.6)%
	100.0%

(m) Represents less than 0.05% of net assets

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	12/07/2023	100,000,000	$ 2,503,171
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	11/29/2023	100,000,000	2,444,509
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	01/31/2024	65,000,000	1,164,821
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	01/23/2024	70,000,000	427,378
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/16/2024	75,000,000	344,826
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/04/2024	50,000,000	143,204
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	08/01/2023	85,000,000	44,316
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	02/06/2024	50,000,000	(548)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	08/17/2023	60,000,000	(516,676)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	11/16/2023	60,000,000	(584,998)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	01/10/2024	70,000,000	(824,139)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	07/27/2023	85,000,000	(1,024,945)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	11/21/2023	100,000,000	(1,533,725)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	08/09/2023	85,000,000	(1,949,108)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	11/14/2023	90,000,000	(2,639,797)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	12/12/2023	50,000,000	(2,872,712)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	06/15/2023	80,000,000	(3,531,880)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	08/16/2023	60,000,000	(3,580,908)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	12/20/2023	90,000,000	(4,384,376)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/21/2023	80,000,000	(4,575,680)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	10/26/2023	65,000,000	(4,628,030)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	10/10/2023	85,000,000	(5,026,075)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	12/27/2023	100,000,000	(5,138,181)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	10/18/2023	75,000,000	(5,194,513)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	11/09/2023	100,000,000	(5,656,283)

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	11/07/2023	85,000,000	$ (5,668,795)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/24/2023	70,000,000	(6,023,751)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	07/19/2023	70,000,000	(6,327,531)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	08/22/2023	60,000,000	(6,531,127)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	06/01/2023	60,000,000	(7,065,516)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	07/06/2023	100,000,000	(7,840,960)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	09/28/2023	75,000,000	(7,941,521)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	07/25/2023	90,000,000	(8,919,498)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	08/31/2023	100,000,000	(9,101,442)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	10/04/2023	85,000,000	(9,257,332)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	07/11/2023	95,000,000	(9,440,701)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	09/14/2023	80,000,000	(9,969,505)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	09/20/2023	80,000,000	(9,992,822)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	04/11/2023	75,000,000	(10,367,121)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	06/08/2023	95,000,000	(10,614,274)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	10/12/2023	90,000,000	(10,828,422)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	06/06/2023	95,000,000	(11,711,418)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	03/14/2023	75,000,000	(11,757,762)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	05/30/2023	95,000,000	(12,858,339)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	09/27/2023	95,000,000	(13,344,111)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	09/12/2023	95,000,000	(13,379,239)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	02/21/2023	100,000,000	(13,909,147)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/23/2023	90,000,000	(14,006,856)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	05/24/2023	80,000,000	(14,373,330)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	BNP Paribas	Long	0.39%	Termination	04/26/2023	80,000,000	(14,513,027)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	02/28/2023	100,000,000	(14,760,233)
Shiller Barclays CAPE® US Sector ER II USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/26/2023	75,000,000	(15,263,331)

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® US Sector ER II USD Index[1]	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/16/2023	95,000,000	$ (15,308,845)
Shiller Barclays CAPE® US Sector ER II USD Index[1]	Barclays Capital, Inc.	Long	0.40%	Termination	05/04/2023	90,000,000	(15,631,643)
Shiller Barclays CAPE® US Sector ER II USD Index[1]	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/18/2023	100,000,000	(16,758,135)
Shiller Barclays CAPE® US Sector ER II USD Index[1]	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/10/2023	100,000,000	(18,186,673)
							$(398,242,756)

(1) *Shiller Barclays CAPE® US Sector II ER USD Index aims to provide notional long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the "Relative CAPE® Indicator") and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of December 31, 2022, is available on the Barclays Capital, Inc. website at https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E.*

DoubleLine Flexible Income Fund
Schedule of Investments
December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 5.4%				
5,000,000	Affirm Asset Securitization Trust, Series 2021-B-D	2.54% (a)	08/17/2026	4,483,078
650,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-E	4.13% (a)	03/20/2028	583,083
513,000	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-C	3.77% (a)	03/15/2027	476,652
1,819,688	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	1,575,534
808,750	CAL Funding Ltd., Series 2020-1A-B	3.50% (a)	09/25/2045	707,281
2,468,915	Castlelake Aircraft Securitization Trust, Series 2018-1-B	5.30% (a)	06/15/2043	1,777,480
2,966,202	Castlelake Aircraft Structured Trust, Series 2019-1A-C	6.90% (a)(m)	04/15/2039	1,732,034
1,041,983	Diamond Resorts Owner Trust, Series 2021-1A-D	3.83% (a)	11/21/2033	959,646
6,250,000	ExteNet LLC, Series 2019-1A-C	5.22% (a)	07/26/2049	5,844,026
1,749,902	GAIA Aviation Ltd., Series 2019-1-C	7.00% (a)(e)(m)	12/15/2044	857,905
2,185,299	Horizon Aircraft Finance Ltd., Series 2019-1-C	6.90% (a)(m)	07/15/2039	992,549
1,855,212	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	1,672,955
1,134,247	JOL Air Ltd., Series 2019-1-B	4.95% (a)	04/15/2044	783,608
1,171,110	Loanpal Solar Loan Ltd., Series 2021-1GS-C	3.50% (a)	01/20/2048	804,897
3,228,819	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-C	5.68% (a)(m)	10/15/2046	2,578,222
1,431,447	Mosaic Solar Loan Trust, Series 2018-1A-C	0.00% (a)(b)	06/22/2043	1,317,711
5,499,701	Pagaya AI Debt Selection Trust, Series 2021-3-C	3.27% (a)	05/15/2029	4,626,573
1,350,000	Pagaya AI Debt Selection Trust, Series 2021-5-CERT	0.00% (a)(l)(m)	08/15/2029	1,141,452
4,482,841	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	3,899,346
2,350,665	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	2,050,798
1,750,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	1,507,622
4,575,719	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	4,064,555
9,779,973	WAVE LLC, Series 2019-1-C	6.41% (a)(m)	09/15/2044	5,193,997
1,121,328	Willis Engine Structured Trust, Series 2018-A-A	4.75% (a)(e)	09/15/2043	883,874
2,812,437	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	2,307,230
Total Asset Backed Obligations (Cost $67,734,729)				52,822,108
Bank Loans - 8.2%				
	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan			
67,036	(3 Month LIBOR USD + 1.75%)	6.16%	11/19/2026	66,012
225,426	(1 Month LIBOR USD + 1.75%)	6.13%	01/31/2023	221,984
225,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	8.99%	04/20/2028	224,403
562,036	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	7.82%	02/27/2025	551,790
188,100	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	8.63%	02/16/2027	182,535
115,104	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.73%	02/16/2028	113,378
374,351	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	6.88%	01/05/2026	366,396
576,913	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	7.97%	07/31/2028	544,822

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
233,825	Air Canada, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	8.13%	08/11/2028	231,815
200,469	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.17%	04/22/2024	113,541
702,488	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.13%	02/04/2028	697,784
258,796	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	7.41%	10/08/2027	254,073
396,013	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	05/09/2025	391,415
477,093	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	7.82%	05/12/2028	454,195
366,104	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	6.87%	06/13/2024	324,763
60,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	10.62%	06/16/2025	45,043
341,283	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	08/17/2028	337,978
82,325	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.27%	04/22/2026	45,013
	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan			
345,721	(1 Month LIBOR USD + 4.00%)	8.38%	01/31/2023	338,951
115,118	(6 Month LIBOR USD + 4.00%)	8.17%	03/30/2023	112,863
129,350	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.77%	02/15/2029	126,359
311,900	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	01/29/2027	296,862
223,875	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	10.61%	10/20/2028	205,965
171,637	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	8.17%	03/03/2028	149,182
359,378	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	6.63%	02/22/2028	353,453
443,535	Applied Systems, Inc.	8.83% (c)	09/19/2026	442,093
315,000	Applied Systems, Inc.	11.08% (c)	09/19/2027	313,819
	APX Group, Inc., Senior Secured First Lien Term Loan			
162,922	(6 Month LIBOR USD + 3.25%, 0.50% Floor)	6.73%	01/18/2023	161,472
15	(Prime Rate + 2.25%, 0.50% Floor)	9.75%	04/18/2023	15
208,159	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	7.98%	03/06/2025	170,395
58,184	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	8.23%	03/06/2025	47,857
587,161	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	12/11/2028	556,620
103,216	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	10.13%	12/10/2029	89,325
525,493	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	02/12/2027	511,591
143,913	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.82%	02/12/2027	140,099

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
234,126	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	9.63%	10/25/2028	207,787
145,387	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	12/23/2026	129,970
339,455	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	07/30/2027	298,086
50,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	9.63%	01/31/2028	39,292
525,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	9.63%	01/19/2029	411,188
164,506	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%, 0.75% Floor)	8.68%	05/08/2028	116,491
10,873	Aveanna Healthcare LLC, Senior Secured First Lien (1 Month LIBOR USD + 3.75%, 0.50% Floor)	7.77%	07/17/2028	8,421
154,021	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	8.14%	07/17/2028	119,289
190,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	11.39%	12/10/2029	114,000
235,000	Axalta Coating Systems US Holdings, Inc.	7.32% (c)	12/20/2029	235,529
429,682	Bally's Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.54%	10/02/2028	398,745
547,549	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.84%	05/10/2027	522,313
197,933	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	7.82%	11/02/2026	196,413
54,588	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.63%, 0.50% Floor)	9.05%	06/11/2026	53,223
337,323	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	7.08%	06/16/2025	329,583
753,525	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.48%	06/05/2028	751,170
288,281	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	10/02/2025	276,685
36,056	Bright Bidco B.V. (3 Month Secured Overnight Financing Rate + 8.00%, 1.00% Floor)	12.09%	10/29/2027	31,669
692,632	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.13%	08/01/2025	683,939
645,317	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	06/07/2028	634,653
127,400	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.57%	11/30/2027	122,225
437,982	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	07/21/2025	437,459
48,375	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	08/12/2026	47,840
298,379	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	10/30/2026	294,090
65,784	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.38%	10/30/2026	64,880
82,875	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	7.38%	06/30/2025	79,693
481,487	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.63%	10/18/2028	452,116

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
526,838	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	01/29/2027	328,286
516,080	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.52%	10/22/2026	512,439
572,452	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	7.81%	07/14/2026	516,192
235,000	Central Parent, Inc. (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.08%	07/06/2029	233,277
257,340	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	02/01/2027	251,679
196,500	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	12/01/2027	191,235
355,500	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	09/29/2028	348,564
93,591	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.67%	11/22/2028	92,094
753,360	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	04/30/2026	740,805
114,847	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	7.91%	08/21/2026	104,870
255,567	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	7.48%	09/18/2024	231,354
492,525	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)	8.60%	04/13/2029	470,300
242,579	CMG Media Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	8.23%	12/17/2026	227,809
691,735	CNT Holdings Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	7.24%	11/08/2027	671,291
22,459	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.50%	05/15/2028	22,206
378,896	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.69%	04/16/2029	376,608
138,250	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	7.42%	05/17/2028	116,994
87,750	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	7.89%	12/11/2026	86,918
136,850	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.63%	05/13/2027	133,115
194,948	Constant Contact, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.91%	02/10/2028	172,773
228,827	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.94%	06/02/2028	191,715
461,513	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	8.13%	10/16/2028	414,207
102,339	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	03/17/2025	98,629
358,210	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	7.36%	05/01/2024	307,054
344,486	DCert Buyer, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.00%)	8.70%	10/16/2026	333,536
95,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (6 Month Secured Overnight Financing Rate + 7.00%)	11.70%	02/19/2029	87,115

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
434,217	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	8.07%	04/09/2027	406,605
415,000	Delta 2 Sarl, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	7.57%	01/14/2030	415,311
75,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 7.25%, 0.75% Floor)	11.65%	12/01/2028	59,719
246,193	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	8.59%	10/04/2028	221,539
483,608	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	8.07%	03/31/2028	463,659
45,000	DG Investment Intermediate Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	11.07%	03/30/2029	39,975
618,750	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.16%	09/29/2028	599,027
121,344	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	08/24/2026	15,573
395,570	DirectTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	9.38%	08/02/2027	385,970
76,174	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.92%	04/06/2026	72,805
141,683	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	7.92%	04/06/2026	135,418
277,900	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.57%	11/24/2028	261,921
244,476	Edgewater Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	12/12/2025	232,741
108,726	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	8.98%	03/31/2026	102,134
184,832	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	8.73%	02/06/2025	175,014
212,314	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.75% Floor)	9.69%	07/28/2028	201,698
67,895	Element Materials Technology Group, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.93%	06/22/2029	66,509
147,105	Element Materials Technology Group, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.93%	06/22/2029	144,102
202,795	Endurance International Group, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	7.72%	02/10/2028	183,023
168,292	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	12/22/2027	165,557
202,731	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	8.33%	03/31/2027	54,061
82,800	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.37%	03/31/2027	28,980
19,647	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	8.88%	02/04/2027	17,394
133,313	Everi Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	08/03/2028	132,424
680,243	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	6.95%	05/01/2026	670,295

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
133,759	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	7.24%	12/15/2027	132,686
332,488	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	8.32%	01/29/2029	316,779
296,108	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	03/31/2025	293,642
292,788	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	8.38%	12/18/2028	249,114
187,311	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	01/29/2027	184,267
107,387	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 8.00%, 1.50% Floor)	12.73% (m)	06/30/2027	107,387
285,417	Freeport LNG Investments LLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	7.74%	12/21/2028	272,059
455,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	8.93%	10/30/2026	443,853
224,438	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	8.53%	02/01/2029	216,582
94,763	Gates Global LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.82%	11/16/2029	94,259
172,316	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	8.94%	02/19/2026	172,208
157,823	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	9.23%	09/29/2028	156,721
148,071	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	8.63%	03/14/2025	105,809
209,515	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	8.42%	10/02/2025	148,102
85,000	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	11/09/2029	84,970
517,125	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.16%	04/28/2028	513,355
360,168	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.13%	10/10/2025	351,614
383,533	Grab Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	8.89%	01/29/2026	379,697
458,078	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	7.38%	08/04/2027	450,953
466,280	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	8.75%	09/30/2026	466,572
601,856	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.62%	01/02/2026	587,270
323,431	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	03/06/2028	311,504
451,494	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	8.38%	12/01/2027	434,470
68,492	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.75% Floor)	9.23%	06/16/2028	66,095
	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)			
141,984	(6 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	03/06/2023	132,754
112,937	(3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	01/05/2023	105,597
70,954	(3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.77%	01/05/2023	66,342

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.75%, 1.00% Floor)			
61,471	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	10.97%	01/09/2023	58,192
34,926	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	11.14%	01/31/2023	33,063
280,725	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	6.88%	05/29/2028	269,322
500,460	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.39%	04/30/2025	466,303
368,714	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	8.17%	03/13/2028	362,647
538,923	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	8.07%	05/23/2025	481,460
246,875	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.28%	04/21/2028	227,330
181,763	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	6.19%	03/15/2028	181,812
547,250	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	7.86%	02/26/2029	484,267
336,599	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	07/01/2024	332,770
128,959	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	10.63%	07/07/2025	122,640
176,853	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	176,544
135,769	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	05/01/2026	124,866
452,748	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	7.44%	02/01/2029	438,034
428,475	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	8.42%	03/31/2028	407,510
186,675	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	7.32%	12/15/2027	181,448
585,038	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	01/02/2026	578,456
116,812	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	9.01%	12/01/2027	93,024
399,702	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	05/05/2028	396,798
390,063	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	9.08%	07/07/2028	267,519
516,376	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	03/24/2026	504,665
207,476	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.35%	12/11/2026	190,327
123,750	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.13%	09/22/2028	122,251
465,217	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.48%	12/22/2026	443,805
198,374	LBM Acquisition LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	7.12%	12/17/2027	172,865
687,750	Leslie's Poolmart, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	7.23%	03/09/2028	674,903

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
102,567	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	6.63%	03/24/2025	98,208
183,272	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	9.14%	08/31/2027	118,760
281,074	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	6.63%	03/15/2027	267,446
396,281	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	06/30/2027	380,429
723,975	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.99%	06/21/2028	675,382
58,344	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	6.96%	10/19/2027	57,359
543,933	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	8.50%	05/04/2028	520,329
398,000	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	7.97%	03/01/2029	371,561
320,684	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.63%	08/31/2026	275,112
655,050	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	10/23/2028	623,676
264,939	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	7.23%	03/02/2026	263,076
98,375	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	07/21/2028	93,825
135,223	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	8.98%	04/14/2028	117,231
687,977	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.73%	10/01/2027	647,559
135,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	10.00%	06/21/2027	139,101
573,189	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%)	9.17%	03/27/2026	549,545
331,650	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	7.48%	10/20/2028	326,320
532,064	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	7.42%	05/14/2026	525,602
391,529	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.41%	10/16/2028	361,963
55,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.50%, 0.50% Floor)	11.23%	10/15/2029	45,959
351,450	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	8.44%	08/28/2028	340,028
102,986	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	10/19/2026	102,882
515,601	Natgasoline LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.94%	11/14/2025	504,000
58,655	National Intergovernmental Purchasing Alliance Company, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.08%	05/23/2025	57,996
115,290	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.92%	08/28/2026	112,264
197,429	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	10/20/2025	171,188

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
267,300	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.50%	11/09/2028	257,314
576,772	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.49%	11/16/2027	546,491
414,221	Organon & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	7.75%	06/02/2028	411,226
254,936	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.92%	10/05/2028	252,327
96,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	6.92%	10/24/2025	93,301
686,401	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	8.23%	11/30/2027	652,696
475,404	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.54%	03/06/2028	418,358
264,649	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.16%	10/28/2027	234,712
201,923	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	6.99%	12/28/2027	177,440
287,482	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	03/31/2027	241,005
101,130	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.88%	05/29/2026	100,709
514,153	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	8.63%	12/15/2028	430,639
22,527	Pediatric Associates Holding Company LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	12/29/2028	21,448
297,358	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	12/29/2028	283,110
124,375	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	7.17%	05/03/2029	123,347
690,237	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	02/01/2028	675,283
174,125	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	6.92%	04/20/2029	173,472
422,475	Petco Health and Wellness Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	6.92%	03/03/2028	410,726
207,375	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	02/11/2028	203,551
290,873	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	02/14/2025	274,265
336,375	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	7.44%	06/23/2025	334,273
697,575	Phoenix Guarantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	03/05/2026	658,096
79,046	Phoenix Services International LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month Secured Overnight Financing Rate + 12.00%, 2.00% Floor or 10% PIK)	15.73%	03/28/2023	76,279
52,989	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 12.00%, 2.00% Floor or 10.00% PIK)	16.33%	03/28/2023	51,134
443,946	Phoenix Services International LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.67% (f)	03/03/2025	48,002

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
260,000	Playa Hotels & Resorts B.V., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.58%	01/05/2029	253,934
214,463	PMHC, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.49%	04/23/2029	182,349
93,338	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	7.75%	12/29/2027	91,004
	Polar US Borrower LLC, Senior Secured First Lien Term Loan			
142,602	(3 Month LIBOR USD + 4.75%)	9.02%	10/15/2025	115,935
124,072	(6 Month SOFR USD + 4.75%)	8.69%	04/13/2023	100,871
466,020	Polaris Newco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	8.73%	06/02/2028	426,409
73,875	PQ Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	6.91%	06/09/2028	72,905
44,063	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	7.00%	07/03/2028	43,986
150,500	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	9.13%	03/11/2026	146,696
266,750	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	8.19%	07/31/2026	259,981
	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan			
223,136	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.74%	01/06/2023	178,988
73,864	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	8.73%	03/08/2023	59,249
65,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.75%, 0.50% Floor)	11.48%	09/30/2029	40,544
474,107	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	7.39%	01/29/2025	418,995
693,000	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.98%	08/31/2028	668,069
209,320	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	7.88%	02/12/2027	174,259
575,650	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	06/11/2028	571,917
322,733	Rackspace Technology Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	7.38%	02/15/2028	203,339
662,086	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.63%	09/25/2026	540,878
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
367,093	(1 Month LIBOR USD + 4.25%)	8.64%	01/30/2023	309,851
145,000	(1 Month LIBOR USD + 4.25%)	4.33%	01/29/2023	122,389
272,311	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	7.38%	04/24/2028	259,512
136,133	Redstone Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	9.11%	04/27/2028	94,903
308,046	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	8.16%	11/14/2025	291,142
334,839	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	05/30/2025	320,107
115,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	11.38%	05/29/2026	107,620
122,813	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.69%	02/17/2028	118,668

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
25,601	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	384
123,437	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.13%	02/04/2027	122,636
233,825	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	7.42%	04/16/2029	231,237
158,245	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	9.23%	11/01/2024	119,487
237,448	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.63%	12/31/2025	231,363
451,807	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	09/03/2026	444,304
264,779	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.89%	09/30/2026	253,129
203,575	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	6.14%	04/17/2026	198,469
145,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	7.99%	10/20/2027	148,073
305,028	SMG US Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.91%	01/23/2025	297,912
411,639	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	8.23%	10/07/2027	398,263
710,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	7.16%	12/11/2026	658,525
470,784	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	06/27/2025	385,360
761,301	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	8.38%	10/05/2027	731,165
284,050	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.77%	03/06/2028	241,016
129,675	Spirit AeroSystems, Inc. (1 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	8.82%	01/15/2027	128,824
584,453	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	7.88%	06/02/2028	560,190
291,262	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	9.44%	04/16/2026	270,104
160,293	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	6.98%	07/21/2026	158,334
460,793	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.48%	10/01/2026	442,425
265,118	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	8.23%	03/05/2027	257,733
151,019	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	8.69%	08/07/2028	140,448
208,193	SWF Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.75%	10/06/2028	171,082
	TAMKO Building Products LLC, Senior Secured First Lien Term Loan			
162,014	(3 Month LIBOR USD + 3.00%)	7.41%	01/31/2023	157,356
79,666	(3 Month LIBOR USD + 3.00%)	7.73%	02/28/2023	77,376
74,471	(3 Month LIBOR USD + 3.00%)	7.73%	03/31/2023	72,330
147,750	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	8.69%	04/06/2028	142,209

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
145,676	Telesat Canada, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	7.17%	12/07/2026	68,728
207,900	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	7.32%	08/31/2028	207,588
	TGP Holdings LLC, Senior Secured First Lien Delayed-Draw Term Loan			
3,348	(1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.64%	06/29/2028	2,694
3,315	(1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.32%	12/30/2022	2,668
101,571	TGP Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	7.32%	06/29/2028	81,737
94,288	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.57%	01/18/2029	93,006
313,477	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	7.88%	04/07/2028	293,336
154,180	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	11.13%	07/20/2026	139,408
4,460	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.14%	07/14/2028	4,338
232,737	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	7.14%	07/14/2028	226,379
201,300	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.32%	06/01/2028	191,626
281,996	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	8.15%	03/28/2025	264,172
233,383	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	6.63%	12/01/2028	231,487
162,972	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.38%	01/25/2024	149,832
217,994	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	5.17%	02/28/2025	218,763
193,088	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	8.80%	09/27/2024	192,968
544,602	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	03/03/2028	520,917
	Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan			
6,560	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.67%	12/30/2022	6,316
3,922	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	8.07%	12/30/2022	3,775
73,520	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.67%	09/15/2028	70,777
512,415	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	8.23%	03/31/2028	478,275
354,244	UFC Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	7.11%	04/29/2026	350,259
75,470	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	05/04/2026	72,909
95,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.50% Floor)	9.00%	05/03/2027	87,661
98,441	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	8.13%	08/27/2025	98,194
576,709	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	8.11%	04/21/2028	571,063

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
246,936	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	7.69%	10/22/2025	246,675
77,600	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	07/01/2026	77,422
74,625	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	8.83%	06/24/2029	73,916
496,329	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	6.38%	09/14/2026	492,391
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan			
240,451	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	8.23%	03/31/2023	235,372
228,128	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.91%	01/31/2023	223,309
462,785	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	8.38%	08/27/2025	460,761
202,438	Viad Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.50% Floor)	9.38%	07/31/2028	192,000
246,875	Victoria's Secret & Company, Senior secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	7.98%	08/02/2028	240,703
140,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	7.57%	01/31/2029	138,985
394,472	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	02/26/2027	384,363
3,153	VT Topco, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	08/01/2025	3,065
86,442	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	8.13%	08/01/2025	84,029
313,771	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	02/05/2026	298,361
122,468	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	9.13%	06/22/2026	118,048
351,450	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	7.63%	08/03/2028	340,467
124,608	Wheel Pros, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 0.75% Floor)	8.82%	05/11/2028	85,186
478,714	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	8.73%	07/26/2028	439,653
261,026	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	7.38%	03/09/2027	212,611
184,893	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	7.75%	11/01/2028	182,721
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.82%	04/28/2028	229,695
Total Bank Loans (Cost $85,889,899)				80,889,459
Collateralized Loan Obligations - 19.1%				
2,000,000	AIMCO Ltd., Series 2021-15A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	6.98% (a)	10/17/2034	1,858,249
2,000,000	Apidos, Series 2013-12A-DR (3 Month LIBOR USD + 2.60%, 0.00% Floor)	6.68% (a)	04/15/2031	1,805,369
2,500,000	Apidos, Series 2018-29A-C (3 Month LIBOR USD + 2.75%, 0.00% Floor)	7.11% (a)	07/25/2030	2,302,574
2,500,000	Atrium Corporation, Series 13A-D (3 Month LIBOR USD + 2.70%, 0.00% Floor)	7.02% (a)	11/21/2030	2,228,946

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,000,000	Atrium Corporation, Series 14A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	7.03% (a)	08/23/2030	939,102
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.46% (a)	07/25/2034	458,086
1,250,000	Bain Capital Credit Ltd., Series 2021-7A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	7.57% (a)	01/22/2035	1,146,464
1,737,500	Barings Ltd., Series 2015-2A-ER (3 Month LIBOR USD + 6.45%, 0.00% Floor)	10.69% (a)	10/20/2030	1,465,495
4,000,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%, 0.00% Floor)	7.14% (a)	07/20/2029	3,715,870
2,000,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.48% (a)	04/15/2036	1,832,389
2,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	7.28% (a)	10/15/2036	1,860,402
1,000,000	Barings Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	10.66% (a)	04/25/2034	887,658
3,770,000	BlueMountain Ltd., Series 2013-2A-DR (3 Month LIBOR USD + 2.90%, 0.00% Floor)	7.22% (a)	10/22/2030	3,253,104
500,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%, 0.00% Floor)	6.84% (a)	04/20/2031	422,508
1,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.71% (a)	11/15/2030	847,110
1,000,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%, 0.00% Floor)	7.24% (a)	10/20/2030	881,507
2,000,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%, 0.00% Floor)	7.08% (a)	07/15/2030	1,844,454
2,000,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	7.16% (a)	01/30/2031	1,716,271
2,500,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	6.98% (a)	07/15/2031	2,158,759
3,000,000	Canyon Capital Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	7.23% (a)	10/15/2034	2,715,455
2,000,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.18% (a)	04/15/2034	1,799,998
2,500,000	Canyon Capital Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.13% (a)	10/15/2034	2,267,769
1,000,000	Canyon Capital Ltd., Series 2021-4A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	10.38% (a)	10/15/2034	881,509
500,000	Carlyle Global Market Strategies Ltd., Series 2020-2A-CR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	7.56% (a)	01/25/2035	443,763
3,500,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	6.86% (a)	01/20/2035	3,321,352
3,500,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	7.66% (a)	01/20/2035	3,227,865
1,500,000	Chenango Park Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.08% (a)	04/15/2030	1,369,014
500,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%, 0.00% Floor)	7.04% (a)	07/18/2031	471,876
1,000,000	CIFC Funding Ltd., Series 2019-3A-CR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.13% (a)	10/16/2034	937,559
1,000,000	CIFC Funding Ltd., Series 2020-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	7.34% (a)	10/20/2034	929,828
1,000,000	Dryden Ltd., Series 2019-68A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	7.43% (a)	07/15/2035	901,921

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
900,000	Dryden Ltd., Series 2020-77A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.68% (a)	05/20/2034	808,329
2,500,000	Dryden Senior Loan Fund, Series 2013-28A-B1LR (3 Month LIBOR USD + 3.15%, 0.00% Floor)	7.76% (a)	08/15/2030	2,348,746
3,000,000	Dryden Senior Loan Fund, Series 2015-37A-DR (3 Month LIBOR USD + 2.50%, 2.50% Floor)	6.58% (a)	01/15/2031	2,643,811
1,000,000	Dryden Senior Loan Fund, Series 2016-45A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	7.23% (a)	10/15/2030	930,062
1,000,000	Dryden Senior Loan Fund, Series 2017-50A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	7.33% (a)	07/15/2030	900,369
2,500,000	Goldentree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%, 0.00% Floor)	7.18% (a)	07/21/2030	2,348,673
1,500,000	Greenwood Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.50%, 0.00% Floor)	6.58% (a)	04/15/2031	1,350,113
284,838	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%, 0.00% Floor)	9.37% (a)	04/28/2025	68,064
500,000	Halcyon Loan Advisors Funding Ltd., Series 2018-1A-A2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	6.04% (a)	07/21/2031	470,525
2,000,000	Hayfin Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	5.72% (a)	04/20/2031	1,922,901
1,500,000	Highbridge Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.08% (a)	10/15/2030	1,333,526
2,000,000	Highbridge Loan Management Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.90%, 0.00% Floor)	7.14% (a)	10/20/2029	1,801,422
3,175,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%, 0.00% Floor)	6.99% (a)	07/20/2031	2,688,978
1,250,000	LCM LP, Series 19A-E2 (3 Month LIBOR USD + 5.70%, 5.70% Floor)	9.78% (a)	07/15/2027	1,120,180
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%, 0.00% Floor)	7.04% (a)	10/20/2027	1,919,973
5,000,000	LCM LP, Series 26A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	6.74% (a)	01/20/2031	4,089,655
1,500,000	LCM LP, Series 27A-D (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.03% (a)	07/16/2031	1,220,816
4,500,000	Madison Park Funding Ltd., Series 2015-18A-BR (3 Month LIBOR USD + 1.60%, 0.00% Floor)	5.88% (a)	10/21/2030	4,379,204
500,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.23% (a)	10/21/2030	446,110
1,000,000	Madison Park Funding Ltd., Series 2018-30A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	6.58% (a)	04/15/2029	939,403
2,000,000	Madison Park Funding Ltd., Series 2020-46A-DR (3 Month LIBOR USD + 3.15%, 3.15% Floor)	7.23% (a)	10/15/2034	1,863,556
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	7.47% (a)	01/22/2035	903,448
3,500,000	Magnetite Ltd., Series 2018-20A-D (3 Month LIBOR USD + 2.50%, 0.00% Floor)	6.74% (a)	04/20/2031	3,302,454
1,750,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.41% (a)	01/25/2035	1,627,299
1,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%, 0.00% Floor)	5.83% (a)	04/15/2029	985,121
3,500,000	Marble Point Ltd., Series 2021-3A-D1 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	7.58% (a)	10/17/2034	3,160,512
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.29% (a)	10/20/2030	890,921

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2016-21A-DR2 (3 Month LIBOR USD + 3.30%, 3.30% Floor)	7.54% (a)	04/20/2034	940,909
4,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-16SA-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	6.98% (a)	04/15/2034	3,601,544
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2017-25A-DR (3 Month LIBOR USD + 2.85%, 2.85% Floor)	7.04% (a)	10/18/2029	1,403,296
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-26A-D (3 Month LIBOR USD + 2.65%, 2.65% Floor)	6.84% (a)	10/18/2030	924,471
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-28A-D (3 Month LIBOR USD + 2.85%, 0.00% Floor)	7.09% (a)	04/20/2030	1,388,085
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2020-38A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.24% (a)	10/20/2035	926,000
4,500,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	7.98% (a)	07/15/2029	4,098,729
500,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	7.40% (a)	02/14/2031	464,079
1,250,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%, 0.00% Floor)	10.44% (a)	03/17/2030	974,500
2,000,000	Octagon Investment Partners Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.64% (a)	07/20/2030	1,790,802
4,000,000	Octagon Investment Partners Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%, 2.60% Floor)	6.84% (a)	01/20/2031	3,529,420
3,000,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%, 0.00% Floor)	7.21% (a)	07/25/2030	2,670,372
500,000	Octagon Investment Partners Ltd., Series 2019-1A-ER (3 Month LIBOR USD + 7.00%, 7.00% Floor)	11.24% (a)	01/20/2035	437,858
1,000,000	Octagon Investment Partners Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	7.38% (a)	07/15/2036	904,014
2,500,000	OHA Credit Funding Ltd., Series 2021-16A-E (3 Month LIBOR USD + 6.10%, 6.10% Floor)	10.29% (a)	10/18/2034	2,216,860
500,000	Park Avenue Institutional Advisers Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.48% (a)	07/15/2034	444,497
4,000,000	RR Ltd., Series 2018-4A-C (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.03% (a)	04/15/2030	3,526,771
2,000,000	Sound Point Ltd., Series 2015-2A-DRRR (3 Month LIBOR USD + 4.50%, 4.50% Floor)	8.74% (a)	07/20/2032	1,727,699
6,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	7.38% (a)	07/15/2034	5,195,009
1,000,000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	7.59% (a)	07/20/2034	919,276
5,000,000	Sound Point Ltd., Series 2020-2A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	7.71% (a)	10/25/2034	4,576,175
3,375,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.76% (a)	10/25/2034	3,006,894
1,750,000	Southwick Park LLC, Series 2019-4A-DR (3 Month LIBOR USD + 2.95%, 2.95% Floor)	7.19% (a)	07/20/2032	1,610,671
5,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	5.93% (a)	07/15/2032	4,759,526
3,500,000	Steward Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	6.68% (a)	01/15/2030	3,154,770
1,500,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	7.13% (a)	10/15/2031	1,333,793
2,000,000	THL Credit Wind River Ltd., Series 2013-2A-E1R (3 Month LIBOR USD + 6.75%, 0.00% Floor)	10.94% (a)	10/18/2030	1,620,638

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,000,000	THL Credit Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	7.19% (a)	07/18/2031	1,708,228
4,000,000	THL Credit Wind River Ltd., Series 2014-2A-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	6.98% (a)	01/15/2031	3,463,459
2,000,000	THL Credit Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	9.83% (a)	01/15/2031	1,595,329
1,500,000	THL Credit Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	7.72% (a)	10/22/2031	1,284,410
2,000,000	THL Credit Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	7.91% (a)	04/18/2036	1,706,575
1,750,000	THL Credit Wind River Ltd., Series 2017-1A-ER (3 Month LIBOR USD + 7.06%, 7.06% Floor)	11.25% (a)	04/18/2036	1,422,215
1,500,000	THL Credit Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	7.93% (a)	04/15/2035	1,335,673
1,500,000	THL Credit Wind River Ltd., Series 2017-4A-D (3 Month LIBOR USD + 2.65%, 0.00% Floor)	7.33% (a)	11/20/2030	1,367,218
1,500,000	THL Credit Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 0.00% Floor)	6.98% (a)	07/15/2030	1,318,841
3,500,000	THL Credit Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%, 0.00% Floor)	7.08% (a)	07/15/2030	3,001,946
500,000	THL Credit Wind River Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.35%, 3.35% Floor)	7.59% (a)	07/20/2033	447,732
1,000,000	THL Credit Wind River Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.20%, 3.20% Floor)	7.44% (a)	01/20/2035	879,761
1,500,000	TIAA Ltd., Series 2017-2A-B (3 Month LIBOR USD + 1.50%, 0.00% Floor)	5.58% (a)	01/16/2031	1,440,497
6,000,000	Trimaran CAVU LLC, Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	6.44% (a)	07/20/2032	5,856,461
500,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%, 0.00% Floor)	7.14% (a)	04/20/2031	456,865
500,000	Vibrant Ltd., Series 2015-3A-A2RR (3 Month LIBOR USD + 1.85%, 0.00% Floor)	6.09% (a)	10/20/2031	480,938
3,900,000	Voya Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 2.95%, 0.00% Floor)	7.03% (a)	10/15/2030	3,381,176
1,500,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%, 0.00% Floor)	7.39% (a)	04/20/2034	1,355,107
Total Collateralized Loan Obligations (Cost $208,762,944)				188,005,486
Foreign Corporate Bonds - 6.8%				
44,000	1375209 B.C. Ltd.	9.00% (a)	01/30/2028	43,065
200,000	Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	153,225
300,000	Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	217,873
1,200,000	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	941,229
200,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	174,920
200,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	175,693
600,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	504,660
400,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	294,022
600,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	571,865
1,000,000	AES Andres B.V.	5.70% (a)	05/04/2028	868,520
235,417	AI Candelaria Spain S.A.	7.50%	12/15/2028	223,362
500,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	381,040
500,000	AI Candelaria Spain S.A.	5.75% (a)	06/15/2033	381,040

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
200,000	Altice Financing S.A.	5.00% (a)	01/15/2028	161,430
200,000	Altice France Holding S.A.	6.00% (a)	02/15/2028	118,488
255,000	Altice France Holding S.A.	5.50% (a)	10/15/2029	194,900
700,000	AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	607,728
200,000	ARD Finance S.A. (7.25% PIK)	6.50% (a)	06/30/2027	139,423
205,742	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	162,901
600,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(h)	04/22/2031	463,500
400,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (h)	04/15/2024	359,920
500,000	Banco do Brasil S.A. (10 Year CMT Rate + 6.36%)	9.00% (h)	06/18/2024	501,058
300,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 6.66%)	7.50%	04/16/2031	218,254
1,000,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	903,775
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.03%)	6.63% (h)	01/24/2032	165,964
1,200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (h)	01/10/2028	1,126,041
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (h)	06/27/2029	183,430
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(h)	06/27/2029	183,430
400,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	5.00% (h)	09/23/2025	379,827
1,276,000	Bank Hapoalim B.M.	3.26% (a)(g)	01/21/2032	1,103,408
200,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)	01/29/2031	177,921
1,000,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	899,231
200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	185,061
319,650	Bioceanico Sovereign Certificate Limited	0.00%	06/05/2034	221,038
195,000	Bombardier, Inc.	7.88% (a)	04/15/2027	189,547
450,000	Braskem Idesa SAPI	6.99%	02/20/2032	322,071
1,000,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	970,549
850,000	C&W Senior Financing	6.88%	09/15/2027	792,353
600,000	CAP S.A.	3.90% (a)	04/27/2031	469,351
900,000	CAP S.A.	3.90%	04/27/2031	704,027
2,000,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	1,446,968
200,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	191,859
600,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (f)(h)	11/29/2027	4,656
200,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	178,014
334,346	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (a)	04/01/2025	91,151
344,666	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(h)	01/17/2023	33,174
850,000	Ecopetrol S.A.	4.63%	11/02/2031	651,002
150,000	Ecopetrol S.A.	5.88%	05/28/2045	104,765
2,050,000	Ecopetrol S.A.	5.88%	11/02/2051	1,381,684
450,000	eG Global Finance PLC	8.50% (a)	10/30/2025	419,941
900,000	EIG Pearl Holdings SARL	4.39%	11/30/2046	694,238
1,100,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	925,795
338,000	Empresa de Transmision Electrica S.A.	5.13%	05/02/2049	274,140
621,500	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	556,476
796,320	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	737,711
1,800,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	1,431,990
650,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	506,201

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
700,000	Equate Petrochemical B.V.	2.63%	04/28/2028	611,625
255,000	EverArc Escrow SARL	5.00% (a)	10/30/2029	209,432
448,235	Fenix Power Peru S.A.	4.32%	09/20/2027	410,861
191,360	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	172,176
600,000	Freeport Indonesia PT	5.32% (a)	04/14/2032	553,341
400,000	Freeport Indonesia PT	6.20%	04/14/2052	350,205
300,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	280,542
300,000	Freeport-McMoRan, Inc.	5.25%	09/01/2029	289,973
1,000,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	933,075
832,194	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	710,137
869,877	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	702,476
475,000	Garda World Security Corporation	4.63% (a)	02/15/2027	420,233
335,000	Garda World Security Corporation	6.00% (a)	06/01/2029	272,639
1,600,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	1,400,247
200,000	Gran Tierra Energy, Inc.	7.75% (a)	05/23/2027	162,327
515,000	Grifols Escrow Issuer S.A.	4.75% (a)	10/15/2028	445,295
273,171	Guara Notre SARL	5.20%	06/15/2034	231,533
1,048,800	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	999,839
300,000	Indofood CBP Sukses Makmur Tbk PT	3.40%	06/09/2031	249,822
200,000	Indofood CBP Sukses Makmur Tbk PT	3.54%	04/27/2032	165,063
200,000	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	168,006
150,000	Intelsat Jackson Holdings S.A.	6.50% (a)	03/15/2030	134,474
35,079	Invepar Holdings	0.00% (f)(m)	12/30/2028	—
726,000	Inversiones La Construccion S.A.	4.75%	02/07/2032	592,395
600,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	546,429
265,500	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	221,678
1,300,000	JSW Steel Ltd.	5.05%	04/05/2032	1,028,009
300,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (h)	10/14/2025	282,566
1,400,000	Korea Development Bank	1.63%	01/19/2031	1,099,244
160,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	138,600
135,000	Kronos Acquisition Holdings, Inc.	7.00% (a)	12/31/2027	111,206
200,000	LG Chem Ltd.	2.38% (a)	07/07/2031	157,604
853,200	LLPL Capital Pte Ltd.	6.88%	02/04/2039	753,512
938,520	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	828,863
330,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	268,047
1,400,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	1,157,181
1,250,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	1,200,000
600,000	Mexarrend SAPI de C.V.	10.25% (a)	07/24/2024	138,869
410,100	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	395,747
300,000	Minejesa Capital B.V.	4.63%	08/10/2030	264,060
2,700,000	Minejesa Capital B.V.	5.63%	08/10/2037	2,106,825
250,000	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	208,457
400,000	Movida Europe S.A.	5.25%	02/08/2031	300,437
342,600	MV24 Capital B.V.	6.75%	06/01/2034	313,662
750,000	Network i2i Ltd. (5 Year CMT Rate + 3.39%)	3.98% (h)	03/03/2026	656,250
1,450,000	Oleoducto Central S.A.	4.00%	07/14/2027	1,281,681

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
252,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	227,962
150,000	Pampa Energia S.A.	9.13%	04/15/2029	137,969
340,000	Parkland Corporation	4.63% (a)	05/01/2030	281,841
1,750,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	1,530,360
900,000	Petroleos del Peru S.A.	4.75%	06/19/2032	697,230
400,000	Petroleos del Peru S.A.	5.63%	06/19/2047	262,330
900,000	Petroleos Mexicanos	6.75%	09/21/2047	576,255
160,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	138,363
400,000	Qatar Energy	2.25%	07/12/2031	332,072
1,100,000	Reliance Industries Ltd.	2.88%	01/12/2032	892,833
373,333	Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	235,958
1,000,000	Sasol Financing USA LLC	5.50%	03/18/2031	815,525
900,144	SCC Power PLC (4.00% + 4.00% PIK)	8.00% (a)	12/31/2028	320,451
487,579	SCC Power PLC (4.00% or 4.00% PIK)	4.00% (a)	05/17/2032	19,421
350,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	8.63%	12/13/2027	345,945
155,000	Seaspan Corporation	5.50% (a)	08/01/2029	117,665
800,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(h)	05/12/2026	687,800
500,000	Simpar Europe S.A.	5.20%	01/26/2031	379,415
250,000	Superior Plus LP	4.50% (a)	03/15/2029	214,111
500,000	Telefonica Moviles Chile S.A.	3.54% (a)	11/18/2031	410,345
115,000	Telesat LLC	4.88% (a)	06/01/2027	51,830
3,300,000	Temasek Financial Ltd.	1.00% (a)	10/06/2030	2,550,302
250,000	Temasek Financial Ltd.	1.63%	08/02/2031	198,398
151,000	Tervita Corporation	11.00% (a)	12/01/2025	163,129
275,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	248,096
200,000	TK Elevator Holdco GmbH	7.63% (a)	07/15/2028	163,628
450,000	TK Elevator US Newco, Inc.	5.25% (a)	07/15/2027	400,320
738,623	UEP Penonome S.A.	6.50%	10/01/2038	547,504
553,967	UEP Penonome S.A.	6.50% (a)	10/01/2038	410,628
2,800,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (f)(h)	01/29/2025	21,840
300,000	UPL Corporation Ltd.	4.50%	03/08/2028	252,235
1,100,000	UPL Corporation Ltd.	4.63%	06/16/2030	869,456
1,100,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	714,258
1,300,000	Vedanta Resources Ltd.	6.13%	08/09/2024	822,291
300,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	186,790
700,000	VTR Finance NV	6.38%	07/15/2028	271,457
325,000	VZ Secured Financing B.V.	5.00% (a)	01/15/2032	264,690
Total Foreign Corporate Bonds (Cost $81,957,529)				67,150,251
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 2.5%				
1,100,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	921,724
400,000	Brazilian Government International Bond	5.00%	01/27/2045	297,661
1,200,000	Brazilian Government International Bond	5.63%	02/21/2047	954,688
400,000	Chile Government International Bond	2.55%	01/27/2032	328,271
1,100,000	Chile Government International Bond	3.10%	05/07/2041	794,021
1,000,000	Chile Government International Bond	3.50%	01/25/2050	724,874

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,300,000	Chile Government International Bond	3.10%	01/22/2061	1,440,588
1,300,000	Colombia Government International Bond	3.13%	04/15/2031	969,428
2,200,000	Colombia Government International Bond	3.25%	04/22/2032	1,606,984
500,000	Colombia Government International Bond	5.00%	06/15/2045	342,028
2,000,000	Colombia Government International Bond	4.13%	05/15/2051	1,203,678
500,000	Dominican Republic International Bond	6.00% (a)	02/22/2033	452,901
500,000	Dominican Republic International Bond	5.88%	01/30/2060	368,585
2,500,000	Indonesia Government International Bond	3.70%	10/30/2049	1,939,078
800,000	Mexico Government International Bond	2.66%	05/24/2031	647,223
3,950,000	Mexico Government International Bond	4.28%	08/14/2041	3,055,413
300,000	Mexico Government International Bond	4.35%	01/15/2047	226,538
1,000,000	Mexico Government International Bond	4.40%	02/12/2052	738,917
1,000,000	Panama Government International Bond	2.25%	09/29/2032	744,255
1,200,000	Panama Government International Bond	4.30%	04/29/2053	871,267
400,000	Panama Government International Bond	4.50%	04/01/2056	293,118
2,300,000	Panama Government International Bond	3.87%	07/23/2060	1,491,285
400,000	Peruvian Government International Bond	3.30%	03/11/2041	292,316
400,000	Philippine Government International Bond	1.65%	06/10/2031	320,668
700,000	Philippine Government International Bond	3.70%	03/01/2041	574,392
1,000,000	Philippine Government International Bond	3.70%	02/02/2042	821,317
400,000	Philippine Government International Bond	2.95%	05/05/2045	289,854
400,000	Philippine Government International Bond	2.65%	12/10/2045	270,615
950,000	Republic of South Africa Government Bond	4.30%	10/12/2028	850,250
200,000	Saudi Government International Bond	2.25%	02/02/2033	162,849
1,100,000	Saudi Government International Bond	3.45%	02/02/2061	790,854
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $32,962,411)				24,785,640
Non-Agency Commercial Mortgage Backed Obligations - 12.8%				
2,633,000	280 Park Avenue Mortgage Trust, Series 2017-280P-F (1 Month LIBOR USD + 2.83%, 2.83% Floor)	7.06% (a)	09/15/2034	2,374,759
15,393,538	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	0.96% (a)(g)(i)	05/15/2053	782,258
10,194,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XD	1.18% (a)(g)(i)	10/15/2054	827,977
1,017,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.65% Floor)	7.09% (a)	09/14/2036	947,062
1,308,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	7.62% (a)	12/15/2036	1,171,861
9,900,140	BANK, Series 2017-BNK5-XA	0.95% (g)(i)	06/15/2060	316,017
59,519,897	BANK, Series 2018-BN11-XA	0.46% (g)(i)	03/15/2061	1,219,985
1,958,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	7.87% (a)	07/15/2037	1,823,938
956,000	BBCMS Mortgage Trust, Series 2018-TALL-E (1 Month LIBOR USD + 2.44%, 2.44% Floor)	6.76% (a)	03/15/2037	677,369
1,675,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	7.17% (a)	11/15/2034	1,387,480
1,306,046	BB-UBS Trust, Series 2012-TFT-TE	3.56% (a)(g)(m)	06/05/2030	987,716
1,216,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	6.08% (a)	08/15/2036	1,209,732
56,277,625	Benchmark Mortgage Trust, Series 2022-B32-XA	0.46% (a)(g)(i)	01/15/2055	1,305,174

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,866,000	BPR Trust, Series 2021-TY-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	6.67% (a)	09/15/2038	2,607,299
1,282,650	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.38%, 4.25% Floor)	8.69% (a)	07/15/2034	1,238,246
367,000	BX Trust, Series 2018-GW-G (1 Month LIBOR USD + 2.92%, 2.92% Floor)	7.24% (a)	05/15/2035	344,101
1,575,000	BX Trust, Series 2019-CALM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	6.32% (a)	11/15/2032	1,493,601
467,500	BX Trust, Series 2019-XL-G (Secured Overnight Financing Rate 1 Month + 2.41%, 2.41% Floor)	6.75% (a)	10/15/2036	448,347
2,821,000	BX Trust, Series 2021-BXMF-G (1 Month LIBOR USD + 3.35%, 3.35% Floor)	7.67% (a)	10/15/2026	2,554,796
2,820,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	7.92% (a)	06/15/2036	2,571,179
2,868,000	BX Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	6.72% (a)	09/15/2036	2,648,503
2,677,280	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	6.16% (a)	10/15/2038	2,523,526
1,119,631	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	7.17% (a)	10/15/2035	1,059,356
8,766,672	CD Commercial Mortgage Trust, Series 2017-CD3-XA	0.97% (g)(i)	02/10/2050	264,096
3,844,967	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.61% (g)(i)	05/10/2058	151,986
22,058,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.63% (a)(g)(i)	02/15/2033	1,032
1,515,120	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.95% (g)(i)	10/10/2047	18,823
6,484,470	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.82% (g)(i)	05/10/2049	309,089
2,213,799	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.89% (g)(i)	07/10/2049	108,044
530,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.80% Floor)	7.24% (a)	12/15/2036	503,647
1,216,000	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	6.34% (a)	08/20/2035	1,164,518
1,762,460	Commercial Mortgage Pass-Through Trust, Series 2013-CR10-XA	0.64% (g)(i)	08/10/2046	3,246
925,821	Commercial Mortgage Pass-Through Trust, Series 2014-CR17-XA	0.95% (g)(i)	05/10/2047	8,274
10,918,276	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.80% (g)(i)	08/10/2048	187,707
6,634,889	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	0.91% (g)(i)	10/10/2048	132,996
1,227,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.30% (g)	02/10/2048	1,057,900
1,652,240	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	0.98% (g)(i)	02/10/2048	25,131
9,542,105	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XA	0.65% (g)(i)	07/10/2048	121,624
2,681,594	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	0.94% (g)(i)	02/10/2049	60,496
2,228,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-D (1 Month LIBOR USD + 2.28%, 2.18% Floor)	6.59% (a)	09/15/2033	1,947,261
2,134,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor)	6.97% (a)	05/15/2036	2,043,065
2,292,342	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.82% (g)(i)	04/15/2050	28,326
42,580,717	CSAIL Commercial Mortgage Trust, Series 2018-CX12-XA	0.57% (g)(i)	08/15/2051	1,001,503
31,953,402	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.04% (g)(i)	03/15/2054	1,826,779
18,269,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.48% (a)(g)(i)	03/15/2054	1,619,496
1,974,822	CSMC Trust, Series 2014-USA-X1	0.54% (a)(g)(i)	09/15/2037	22,516
2,477,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 3.71%, 3.71% Floor)	8.03% (a)	10/15/2037	2,222,516
1,768,000	ELP Commercial Mortgage Trust, Series 2021-ELP-C (1 Month LIBOR USD + 1.32%, 1.32% Floor)	5.64% (a)	11/15/2038	1,683,244

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,246,218	Extended Stay America Trust, Series 2021-ESH-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	6.57% (a)	07/15/2038	2,156,258
2,264,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	3.96% (a)(g)	12/10/2036	2,039,592
639,609	FREMF Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	9.64% (a)	05/25/2026	624,835
372,621	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	8.49% (a)	12/25/2026	363,583
700,066	FREMF Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	7.39% (a)	03/25/2027	689,777
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	6.84% (a)	08/25/2024	1,467,271
392,798	FREMF Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	6.29% (a)	02/25/2025	386,933
705,226	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.04% (a)	06/25/2025	665,534
226,669	FREMF Mortgage Trust, Series 2019-KF61-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	6.34% (a)	04/25/2029	211,158
2,439,632	FREMF Mortgage Trust, Series 2019-KF71-C (1 Month LIBOR USD + 6.00%, 6.00% Floor)	10.14% (a)	10/25/2029	2,302,598
1,350,000	FS Rialto, Series 2022-FL4-AS (Secured Overnight Financing Rate 30 Day Average + 2.40%, 2.40% Floor)	6.21% (a)	01/19/2039	1,290,712
2,370,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	6.72% (a)	09/15/2037	2,252,536
442,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	4.90% (a)(g)	03/10/2033	372,084
553,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	4.90% (a)(g)	03/10/2033	455,109
1,509,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-E (1 Month LIBOR USD + 1.55%, 1.55% Floor)	5.87% (a)	07/15/2035	1,162,363
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.35%, 2.10% Floor)	6.67% (a)	07/15/2031	738,061
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 3.05%, 2.80% Floor)	7.37% (a)	07/15/2031	713,836
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 4.17%, 3.93% Floor)	8.49% (a)	07/15/2031	681,972
7,062,238	GS Mortgage Securities Trust, Series 2014-GC24-XA	0.71% (g)(i)	09/10/2047	62,684
6,944,592	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (g)(i)	11/10/2048	126,275
5,328,237	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.73% (g)(i)	05/10/2049	234,694
2,377,000	GSCG Trust, Series 2019-600C-E	3.99% (a)(g)	09/06/2034	1,983,942
1,376,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-C	4.56% (g)	07/15/2047	1,227,708
5,058,439	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.59% (g)(i)	12/15/2049	86,703
1,957,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.36% (a)(g)	07/05/2033	1,691,415
2,555,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	7.32% (a)	07/15/2036	2,336,294
766,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	711,449
784,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.45% (a)(g)	05/05/2032	724,585
915,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.45% (a)(g)	05/05/2032	842,525

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
960,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.45% (a)(g)	05/05/2032	880,674
1,049,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(g)	05/05/2032	939,814
1,685,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	1,427,200
1,234,402	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.67% (g)(i)	02/15/2047	5,653
2,973,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.64% (g)	08/15/2047	2,740,229
100,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (g)	09/15/2047	89,394
150,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.44% (g)	11/15/2047	130,482
1,115,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.18% (g)	05/15/2048	987,276
3,191,261	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.57% (g)(i)	05/15/2048	34,345
4,153,025	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.82% (g)(i)	08/15/2048	72,722
470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.62% (g)	12/15/2048	417,748
2,532,000	LCCM Trust, Series 2017-LC26-C	4.71% (a)	07/12/2050	2,150,148
2,505,215	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.70% (a)(g)(i)	03/10/2049	53,227
12,147,368	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.79% (a)(g)(i)	03/10/2050	249,330
2,837,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	9.57% (a)	11/15/2038	2,577,007
1,141,351	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%, 0.00% Floor)	6.65% (a)	08/25/2024	1,140,266
2,200,000	MF1 Ltd., Series 2021-FL7-C (1 Month LIBOR USD + 2.05%, 2.05% Floor)	6.39% (a)	10/16/2036	2,066,698
2,538,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(g)	02/10/2042	1,661,225
2,500,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(g)	02/12/2040	1,361,339
100,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.47% (g)	10/15/2047	92,548
274,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.50% (g)	12/15/2047	246,502
393,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.33%, 2.20% Floor)	6.64% (a)	11/15/2034	363,140
837,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	6.87% (a)	07/15/2035	801,176
2,489,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34% Floor)	7.16% (a)	12/15/2036	1,706,077
2,284,679	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	7.37% (a)	10/15/2037	2,135,328
1,919,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	6.52% (a)	06/15/2035	1,715,642
1,183,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.50% (a)(g)	01/15/2037	1,057,443
685,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.50% (a)(g)	01/15/2037	588,550
639,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.50% (a)(g)	01/15/2037	537,247
1,500,000	One New York Plaza Trust, Series 2020-1NYP-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	6.52% (a)	01/15/2036	1,375,420

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,750,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	6.03% (a)	04/15/2036	2,582,447
2,874,000	Soho Trust, Series 2021-SOHO-B	2.70% (a)(g)	08/10/2038	2,112,227
2,889,000	SREIT Trust, Series 2021-IND-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	6.85% (a)	10/15/2038	2,581,055
961,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 2.46%, 2.35% Floor)	6.79% (a)	07/15/2038	907,302
296,049	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	7.22% (a)	03/15/2038	275,582
1,097,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.71% (g)	02/15/2051	932,801
12,958,792	UBS Commercial Mortgage Trust, Series 2018-C8-XA	0.84% (g)(i)	02/15/2051	438,686
1,321,442	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	6.98% (a)	09/15/2036	1,236,995
100,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	87,139
400,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.08% (g)	05/15/2048	357,360
9,564,433	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	0.88% (g)(i)	09/15/2058	179,748
4,949,866	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	0.95% (g)(i)	11/15/2048	105,839
1,855,920	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.07% (g)(i)	05/15/2048	32,944
6,366,771	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.61% (g)(i)	07/15/2058	79,262
1,909,737	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.58% (g)(i)	03/15/2059	75,334
3,617,888	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.58% (g)(i)	11/15/2049	153,486
13,771,853	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	0.97% (g)(i)	07/15/2050	446,514
2,423,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.49% (g)	11/15/2050	1,948,661
1,998,090	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-XA	1.38% (g)(i)	01/15/2060	91,723
2,267,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	4.93% (g)	09/15/2061	1,897,033
1,136,277	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	6.82% (a)	02/15/2040	1,008,737
1,136,277	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	7.97% (a)	02/15/2040	1,000,922
2,693,790	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.00% (g)(i)	08/15/2047	34,891
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $150,763,295)				125,806,621
Non-Agency Residential Collateralized Mortgage Obligations - 18.5%				
3,020,689	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.57%	01/25/2037	1,768,938
1,226,078	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	4.89%	01/25/2037	717,976
1,000,000	AMSR Trust, Series 2020-SFR4-E1	2.21% (a)	11/17/2037	881,624
5,122,000	AMSR Trust, Series 2021-SFR3-G	3.80% (a)	10/17/2038	4,281,444
8,244,711	APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor)	2.65% (a)	10/27/2046	6,918,120
1,695,539	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2007-HE2-A4 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	4.62%	05/25/2037	1,182,324
1,131,464	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1	3.29% (g)	07/25/2036	966,219
730,539	Bear Stearns ALT-A Trust, Series 2006-4-22A1	3.62% (g)	08/25/2036	546,882
1,960,360	Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	06/25/2037	647,729
133,769	CHL Mortgage Pass-Through Trust, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	5.91%	02/20/2036	111,002
256,022	CHL Mortgage Pass-Through Trust, Series 2007-14-A15	6.50%	09/25/2037	149,857

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
5,013,662	CHL Mortgage Pass-Through Trust, Series 2007-14-A19	6.00%	09/25/2037	2,788,450
3,184,177	CHL Mortgage Pass-Through Trust, Series 2007-9-A13	5.75%	07/25/2037	1,611,012
413,023	CHL Mortgage Pass-Through Trust, Series 2007-HY1-1A1	2.87% (g)	04/25/2037	365,803
669,862	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	597,347
243,186	Countrywide Alternative Loan Trust, Series 2005-75CB-A3	5.50%	01/25/2036	174,782
527,405	Countrywide Alternative Loan Trust, Series 2006-23CB-2A2	6.50%	08/25/2036	189,409
3,322,538	Countrywide Alternative Loan Trust, Series 2006-6CB-2A10	6.00%	05/25/2036	1,469,317
2,203,621	Countrywide Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	4.81%	07/25/2046	1,837,720
301,855	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	194,174
476,954	Countrywide Alternative Loan Trust, Series 2008-1R-2A3	6.00%	08/25/2037	256,105
417,272	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-6A9	5.50%	11/25/2035	194,501
180,371	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	106,574
279,788	CSAB Mortgage Backed Trust, Series 2006-2-A5A	6.58%	09/25/2036	95,511
732,982	CSMC Trust, Series 2011-12R-3A5	3.34% (a)(g)	07/27/2036	697,656
7,700,000	CSMC Trust, Series 2020-RPL6-A2	3.33% (a)(g)	03/25/2059	6,558,534
1,500,000	CSMC Trust, Series 2021-NQM6-B1	3.29% (a)(g)	07/25/2066	776,908
195,559	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (g)	10/25/2036	170,993
113,686	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (a)(g)	07/27/2037	92,300
7,100,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2020-DNA2-B1 (1 Month LIBOR USD + 2.50%, 0.00% Floor)	6.89% (a)	02/25/2050	6,647,651
6,452,000	FirstKey Homes Trust, Series 2021-SFR1-F1	3.24% (a)	08/17/2038	5,438,905
8,000,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(g)	07/25/2026	6,519,012
500,000	GCAT Trust, Series 2019-NQM3-B1	3.95% (a)(g)	11/25/2059	366,021
6,466,714	Home Partners of America Trust, Series 2019-2-F	3.87% (a)	10/19/2039	5,347,326
789,335	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	4.93%	02/25/2037	706,595
1,304,863	IndyMac INDX Mortgage Loan Trust, Series 2006-AR19-2A1	3.39% (g)	08/25/2036	1,079,852
403,929	JP Morgan Mortgage Trust, Series 2005-S3-1A2	5.75%	01/25/2036	201,073
315,032	JP Morgan Mortgage Trust, Series 2007-A2-4A1M	3.23% (g)	04/25/2037	257,066
3,300,000	Legacy Mortgage Asset Trust, Series 2021-GS1-A2	3.84% (a)(e)	10/25/2066	2,771,521
109,895	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	57,050
5,597,250	Lehman Mortgage Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	4.79%	06/25/2046	5,007,488
3,000,000	LoanDepot GMSR Master Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.80%, 2.80% Floor)	7.13% (a)	10/16/2023	2,802,059
70,232	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	3.96% (g)	04/25/2036	39,598
263,949	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A7	6.00%	03/25/2037	105,676
552,110	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	253,012
16,473,658	Merrill Lynch Mortgage Investors Trust, Series 2006-HE6-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	4.67%	11/25/2037	8,173,951
4,816,620	Morgan Stanley Mortgage Loan Trust, Series 2005-7-3A1	4.73% (g)	11/25/2035	2,930,083
81,329	Morgan Stanley Mortgage Loan Trust, Series 2005-7-4A1	5.50%	11/25/2035	53,883
295,880	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.47% (g)	02/25/2036	175,282

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
456,064	Morgan Stanley Mortgage Loan Trust, Series 2007-8XS-A1	5.75% (g)	04/25/2037	231,601
7,835,923	Morgan Stanley Resecuritization Trust, Series 2013-R7-8B (12 Month US Treasury Average + 0.96%, 0.96% Floor)	2.65% (a)(m)	12/26/2046	7,167,239
1,604,923	New Century Home Equity Loan Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.36%, 0.36% Floor, 12.50% Cap)	4.75%	05/25/2036	1,561,193
3,600,000	New York Mortgage Trust, Series 2021-BPL1-A2	2.98% (a)(e)	05/25/2026	3,334,429
10,103,756	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.00% Cap)	4.71%	10/25/2036	5,711,745
5,700,234	PMT Credit Risk Transfer Trust, Series 2019-2R-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	7.14% (a)	05/27/2023	5,476,124
438,490	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 3.70%, 2.70% Floor)	8.09% (a)	11/27/2031	421,003
500,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	7.39% (a)	03/25/2026	486,054
3,100,000	Progress Residential Trust, Series 2019-SFR4-F	3.68% (a)	10/17/2036	2,937,404
1,100,000	Progress Residential Trust, Series 2021-SFR1-G	3.86% (a)	04/17/2038	943,092
7,500,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	6,356,440
8,100,000	Progress Residential Trust, Series 2021-SFR3-F	3.44% (a)	05/17/2026	6,919,601
3,000,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(g)	03/25/2026	2,582,499
292,800	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	231,278
1,497,067	Residential Asset Securitization Trust, Series 2005-A15-5A2	5.75%	02/25/2036	582,657
344,363	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	148,785
2,905,819	Residential Funding Mortgage Securities Trust, Series 2006-S8-A10	6.00%	09/25/2036	2,222,596
5,750,000	Residential Mortgage Loan Trust, Series 2020-1-B1	3.95% (a)(g)	01/26/2060	4,340,374
4,735,168	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	4.54%	06/25/2037	3,391,901
1,116,000	Starwood Mortgage Residential Trust, Series 2019-INV1-B1	3.66% (a)(g)	09/27/2049	900,529
645,018	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	4.26% (g)	12/25/2035	571,060
8,193,495	Structured Asset Securities Corporation, Series 2007-OSI-A4 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	4.59%	06/25/2037	5,507,634
5,621,766	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	4.58% (a)	03/25/2037	4,604,899
13,319,166	TBW Mortgage Backed Pass Through Trust, Series 2006-3-4A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	4.79%	07/25/2036	576,869
13,319,253	TBW Mortgage Backed Pass Through Trust, Series 2006-3-4A3 (-1 x 1 Month LIBOR USD + 7.10%, 0.00% Floor, 7.10% Cap)	2.71% (i)(j)	07/25/2036	775,721
6,600,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A2	3.10% (a)(e)	06/25/2024	6,149,805
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-F	3.75% (a)	03/17/2038	4,475,431
1,636,999	Velocity Commercial Capital Loan Trust, Series 2018-2-M2	4.51% (a)(g)	10/26/2048	1,390,574
416,374	Velocity Commercial Capital Loan Trust, Series 2018-2-M3	4.72% (a)(g)	10/26/2048	347,123
1,200,212	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(g)	03/25/2049	981,579
1,784,431	Velocity Commercial Capital Loan Trust, Series 2019-2-M4	3.99% (a)(g)	07/25/2049	1,504,083
3,100,000	Verus Securitization Trust, Series 2019-INV3-B1	3.73% (a)(g)	11/25/2059	2,494,909
2,600,000	Verus Securitization Trust, Series 2021-3-B1	3.20% (a)(g)	06/25/2066	1,622,925
5,000,000	Verus Securitization Trust, Series 2021-7-B1	4.14% (a)(g)	10/25/2066	3,279,521
3,000,000	Verus Securitization Trust, Series 2021-R2-B1	3.25% (a)(g)	02/25/2064	2,186,096
550,888	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	03/25/2036	512,713

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
793,160	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY6-2A2	3.13% (g)	06/25/2037	693,147
262,984	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	222,230
4,534,286	Wells Fargo Home Equity Asset-Backed Securities Trust, Series 2007-2-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	4.69%	04/25/2037	3,083,116
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost $228,161,401)				182,208,294
US Corporate Bonds - 4.5%				
425,000	Academy Ltd.	6.00% (a)	11/15/2027	407,492
175,000	Acrisure LLC	6.00% (a)	08/01/2029	143,243
275,000	Acuris Finance, Inc.	5.00% (a)	05/01/2028	220,807
500,000	AdaptHealth LLC	5.13% (a)	03/01/2030	426,295
215,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	213,517
55,000	Air Methods Corporation	8.00% (a)(f)	05/15/2025	2,999
185,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	166,687
205,000	Allied Universal Holdco LLC	6.63% (a)	07/15/2026	187,997
200,000	Allied Universal Holdco LLC	6.00% (a)	06/01/2029	145,412
70,000	AMC Entertainment Holdings, Inc.	7.50% (a)	02/15/2029	37,709
355,000	American Airlines, Inc.	5.75% (a)	04/20/2029	325,095
2,436,560	American Airlines, Inc.	5.25%	01/15/2024	2,380,215
100,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	80,757
185,000	AmWINS Group, Inc.	4.88% (a)	06/30/2029	157,148
239,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	226,351
230,000	Antero Resources Corporation	5.38% (a)	03/01/2030	213,546
350,000	APi Group DE, Inc.,	4.75% (a)	10/15/2029	305,191
290,000	Arconic Corporation	6.13% (a)	02/15/2028	272,596
145,000	Ashton Woods Finance Company	4.63% (a)	04/01/2030	116,567
300,000	ASP Unifrax Holdings, Inc.	5.25% (a)	09/30/2028	241,797
250,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	206,085
100,000	Bausch Health Companies, Inc.	6.13% (a)	02/01/2027	69,088
300,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	191,374
78,000	Bausch Health Companies, Inc.	11.00% (a)	09/30/2028	61,218
15,000	Bausch Health Companies, Inc.	14.00% (a)	10/15/2030	8,980
250,000	BCPE Empire Holdings, Inc.	7.63% (a)	05/01/2027	224,507
150,000	Blue Racer Midstream LLC	7.63% (a)	12/15/2025	149,070
25,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	24,352
195,000	Builders FirstSource, Inc.	4.25% (a)	02/01/2032	158,434
225,000	Caesars Entertainment, Inc.	4.63% (a)	10/15/2029	183,509
250,000	Callon Petroleum Company	7.50% (a)	06/15/2030	229,075
210,000	Calpine Corporation	4.50% (a)	02/15/2028	187,778
210,000	Calpine Corporation	4.63% (a)	02/01/2029	180,528
340,000	Carnival Corporation	5.75% (a)	03/01/2027	243,362
250,000	Carnival Corporation	9.88% (a)	08/01/2027	236,664
145,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	57,728
355,000	CCO Holdings LLC	4.75% (a)	03/01/2030	306,968
295,000	CCO Holdings LLC	4.50% (a)	08/15/2030	244,381
200,000	CCO Holdings LLC	4.75% (a)	02/01/2032	162,549

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
180,000	CCO Holdings LLC	4.25% (a)	01/15/2034	133,200
420,000	Cedar Fair LP	5.25%	07/15/2029	377,855
270,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	256,211
103,000	Clarios Global LP	6.25% (a)	05/15/2026	100,833
135,000	Clarivate Science Holdings Corporation	4.88% (a)	07/01/2029	114,973
110,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	102,215
55,000	Clear Channel Outdoor Holdings, Inc.	7.75% (a)	04/15/2028	40,222
145,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	106,741
305,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	281,971
380,000	CNX Midstream Partners LP	4.75% (a)	04/15/2030	312,347
185,000	CNX Resources Corporation	6.00% (a)	01/15/2029	170,501
75,000	CNX Resources Corporation	7.38% (a)	01/15/2031	71,990
150,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	102,117
225,000	CommScope, Inc.	4.75% (a)	09/01/2029	181,817
140,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	117,289
145,000	Community Health Systems, Inc.	6.88% (a)	04/15/2029	74,796
200,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	145,579
185,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	136,672
225,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	158,821
285,000	Coty, Inc.	5.00% (a)	04/15/2026	270,654
170,000	Coty, Inc.	6.50% (a)	04/15/2026	163,463
470,000	CQP Holdco LP	5.50% (a)	06/15/2031	411,429
445,000	CSC Holdings LLC	5.75% (a)	01/15/2030	251,957
180,000	CSI Compressco LP	7.50% (a)	04/01/2025	168,584
190,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	170,698
100,000	Dana, Inc.	5.38%	11/15/2027	92,934
65,000	Dana, Inc.	4.25%	09/01/2030	52,461
290,000	Dealer Tire LLC	8.00% (a)	02/01/2028	255,621
210,000	Diamond Sports Group LLC	5.38% (a)	08/15/2026	24,937
245,000	DirectTV Financing LLC	5.88% (a)	08/15/2027	219,657
60,000	DISH DBS Corporation	5.88%	11/15/2024	55,878
195,000	DISH DBS Corporation	5.75% (a)	12/01/2028	156,000
110,000	DISH DBS Corporation	5.13%	06/01/2029	71,168
510,000	Dun & Bradstreet Corporation	5.00% (a)	12/15/2029	437,102
170,000	Embarq Corporation	8.00%	06/01/2036	79,425
135,000	Emergent BioSolutions, Inc.	3.88% (a)	08/15/2028	67,324
140,000	Encompass Health Corporation	4.50%	02/01/2028	127,393
45,000	Encompass Health Corporation	4.75%	02/01/2030	39,589
145,000	Encompass Health Corporation	4.63%	04/01/2031	124,863
120,000	Endo Luxembourg Finance Company SARL	6.13% (a)	04/01/2029	91,257
160,000	Energizer Holdings, Inc.	6.50% (a)	12/31/2027	152,470
155,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	127,016
180,000	Ferrellgas LP	5.38% (a)	04/01/2026	163,961
285,000	Fertitta Entertainment LLC	6.75% (a)	01/15/2030	230,415
630,000	Ford Motor Company	3.25%	02/12/2032	473,585
200,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	186,751

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
200,000	Ford Motor Credit Company LLC	4.95%	05/28/2027	186,954
260,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	204,583
255,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (a)	05/01/2028	217,880
85,000	Frontier Communications Holdings LLC	5.88% (a)	10/15/2027	79,115
165,000	Frontier Communications Holdings LLC	5.00% (a)	05/01/2028	144,212
105,000	Frontier Communications Holdings LLC	6.75% (a)	05/01/2029	87,006
23,218	Frontier Communications Holdings LLC	5.88%	11/01/2029	17,993
305,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	270,401
200,000	Gap, Inc.	3.88% (a)	10/01/2031	139,817
250,000	GCI LLC	4.75% (a)	10/15/2028	210,429
265,000	Glatfelter Corporation	4.75% (a)	11/15/2029	159,689
320,000	Global Access, Inc.	5.00% (a)	07/15/2029	275,285
361,640	Global Aircraft Leasing Company (7.25% PIK)	6.50% (a)	09/15/2024	308,172
280,000	Goodyear Tire & Rubber Company	5.25%	07/15/2031	229,387
125,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	102,837
305,000	Griffon Corporation	5.75%	03/01/2028	279,548
112,043	Gulfport Energy Corporation	8.00% (a)	05/17/2026	109,385
315,000	Helios Software Holdings, Inc.	4.63% (a)	05/01/2028	240,644
135,000	Hertz Corporation	5.00% (a)	12/01/2029	102,586
365,000	Hess Midstream Operations LP	4.25% (a)	02/15/2030	312,539
450,000	Hess Midstream Operations LP	5.50% (a)	10/15/2030	412,293
230,000	H-Food Holdings LLC	8.50% (a)	06/01/2026	133,763
220,000	Hightower Holding LLC	6.75% (a)	04/15/2029	184,925
470,000	Hilcorp Energy LP	6.25% (a)	11/01/2028	426,184
300,000	Icahn Enterprises LP	5.25%	05/15/2027	275,340
55,000	iHeartCommunications, Inc.	8.38%	05/01/2027	46,887
305,000	II-VI, Inc.	5.00% (a)	12/15/2029	263,438
325,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	272,627
335,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	301,743
145,000	Iron Mountain, Inc.	4.88% (a)	09/15/2029	126,713
350,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	288,468
130,000	JELD-WEN, Inc.	4.63% (a)	12/15/2025	109,054
50,000	LD Holdings Group LLC	6.13% (a)	04/01/2028	30,325
200,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	171,134
240,000	Legacy LifePoint Health LLC	4.38% (a)	02/15/2027	203,376
220,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	196,075
115,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	82,881
320,000	LFS Topco LLC	5.88% (a)	10/15/2026	258,628
195,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	110,456
175,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	101,692
270,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	239,304
155,000	Lumen Technologies, Inc.	5.13% (a)	12/15/2026	134,990
95,000	Lumen Technologies, Inc.	4.00% (a)	02/15/2027	80,720
285,000	M/I Homes, Inc.	4.95%	02/01/2028	253,661
160,000	Madison IAQ LLC	4.13% (a)	06/30/2028	134,000
160,000	Madison IAQ LLC	5.88% (a)	06/30/2029	109,965

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
200,000	McGraw-Hill Education, Inc.	5.75% (a)	08/01/2028	168,367
305,000	Medline Borrower LP	5.25% (a)	10/01/2029	242,797
200,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	168,157
150,000	Michaels Companies, Inc.	5.25% (a)	05/01/2028	120,860
200,000	Michaels Companies, Inc.	7.88% (a)	05/01/2029	133,990
335,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	285,475
315,000	Minerva Merger Sub, Inc.	6.50% (a)	02/15/2030	232,724
295,000	ModivCare Escrow Issuer, Inc.	5.00% (a)	10/01/2029	249,157
175,000	ModivCare, Inc.	5.88% (a)	11/15/2025	164,608
60,000	Moss Creek Resources Holdings, Inc.	7.50% (a)	01/15/2026	54,190
225,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	206,281
170,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	160,476
305,000	Nationstar Mortgage Holdings, Inc.	5.75% (a)	11/15/2031	237,534
225,000	Navient Corporation	5.00%	03/15/2027	197,362
255,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	200,736
85,000	News Corporation	5.13% (a)	02/15/2032	77,473
200,000	NFP Corporation	4.88% (a)	08/15/2028	170,519
175,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	156,121
70,000	NGL Energy Partners LP	7.50%	04/15/2026	53,657
685,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	521,985
160,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	156,051
200,000	Occidental Petroleum Corporation	6.63%	09/01/2030	207,127
290,000	Occidental Petroleum Corporation	6.13%	01/01/2031	293,223
155,000	Occidental Petroleum Corporation	6.45%	09/15/2036	158,450
155,000	Occidental Petroleum Corporation	6.60%	03/15/2046	159,843
420,000	Olympus Water US Holding Corporation	4.25% (a)	10/01/2028	341,525
200,000	Olympus Water US Holding Corporation	6.25% (a)	10/01/2029	152,101
60,000	OneMain Finance Corporation	7.13%	03/15/2026	57,187
220,000	OneMain Finance Corporation	6.63%	01/15/2028	202,968
400,000	Organon & Company	5.13% (a)	04/30/2031	347,054
305,000	Owens & Minor, Inc.	6.63% (a)	04/01/2030	262,513
165,000	Par Petroleum LLC	7.75% (a)	12/15/2025	159,173
200,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	169,560
60,000	PBF Holding Company LLC	6.00%	02/15/2028	53,623
140,000	PECF USS Intermediate Holding Corporation	8.00% (a)	11/15/2029	91,139
300,000	Penn National Gaming, Inc.	5.63% (a)	01/15/2027	272,496
145,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	114,739
245,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	191,438
225,000	Performance Food Group, Inc.	5.50% (a)	10/15/2027	212,690
180,000	Performance Food Group, Inc.	4.25% (a)	08/01/2029	156,204
500,000	PetSmart, Inc.	7.75% (a)	02/15/2029	470,534
315,000	Pike Corporation	5.50% (a)	09/01/2028	275,899
105,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	95,235
72,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	62,267
200,000	Premier Entertainment Sub LLC	5.63% (a)	09/01/2029	147,740
195,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	177,883

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
350,000	Radiate Holdco LLC	4.50% (a)	09/15/2026	257,698
75,000	Radiate Holdco LLC	6.50% (a)	09/15/2028	31,548
140,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	78,811
270,000	Realogy Group LLC	5.25% (a)	04/15/2030	197,319
130,000	Rent-A-Center, Inc.	6.38% (a)	02/15/2029	105,332
100,000	Roller Bearing Company of America, Inc.	4.38% (a)	10/15/2029	86,595
255,000	Royal Caribbean Cruises Ltd.	5.50% (a)	08/31/2026	214,837
130,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	99,437
165,000	Schweitzer-Mauduit International, Inc.	6.88% (a)	10/01/2026	146,004
250,000	Scientific Games Holdings LP	6.63% (a)	03/01/2030	211,500
65,000	Scripps Escrow, Inc.	5.88% (a)	07/15/2027	58,115
100,000	Scripps Escrow, Inc.	3.88% (a)	01/15/2029	80,397
410,000	SEG Holding LLC	5.63% (a)	10/15/2028	386,638
275,000	Select Medical Corporation	6.25% (a)	08/15/2026	262,045
260,000	Southwestern Energy Company	5.38%	02/01/2029	241,411
215,000	Southwestern Energy Company	4.75%	02/01/2032	184,151
285,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	247,111
225,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	199,742
200,000	SRS Distribution, Inc.	6.13% (a)	07/01/2029	161,964
190,000	Staples, Inc.	7.50% (a)	04/15/2026	163,921
85,000	Staples, Inc.	10.75% (a)	04/15/2027	61,343
145,000	Station Casinos LLC	4.63% (a)	12/01/2031	116,500
250,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	212,814
240,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	206,325
115,000	Sunoco LP	6.00%	04/15/2027	113,438
100,000	Sunoco LP	4.50%	05/15/2029	87,614
90,000	SWF Escrow Issuer Corporation	6.50% (a)	10/01/2029	52,267
165,000	Tenet Healthcare Corporation	6.25% (a)	02/01/2027	158,819
145,000	Tenet Healthcare Corporation	6.13% (a)	10/01/2028	130,127
250,000	Tenet Healthcare Corporation	6.13% (a)	06/15/2030	238,639
115,000	TMS International Corporation	6.25% (a)	04/15/2029	82,536
275,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	244,407
285,000	TransDigm, Inc.	5.50%	11/15/2027	268,208
196,875	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	191,894
305,000	Trident TPI Holdings, Inc.	6.63% (a)	11/01/2025	266,432
180,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	144,619
185,000	Uber Technologies, Inc.	4.50% (a)	08/15/2029	161,529
225,000	United Airlines, Inc.	4.63% (a)	04/15/2029	196,301
390,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	375,348
205,000	Uniti Group LP	6.50% (a)	02/15/2029	136,196
230,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	192,771
170,000	USA Compression Partners LP	6.88%	09/01/2027	159,223
220,000	Victoria’s Secret Company	4.63% (a)	07/15/2029	173,008
85,000	Viking Cruises Ltd.	13.00% (a)	05/15/2025	89,814
605,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	494,130
105,000	Virtusa Corporation	7.13% (a)	12/15/2028	80,170

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
385,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	363,307
120,000	Weatherford International Ltd.	6.50% (a)	09/15/2028	117,809
160,000	Weatherford International Ltd.	8.63% (a)	04/30/2030	153,935
290,000	Western Midstream Operating LP	4.30%	02/01/2030	253,801
70,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	24,850
190,000	WR Grace Holdings LLC	5.63% (a)	08/15/2029	153,856
380,000	XHR LP	4.88% (a)	06/01/2029	311,762
Total US Corporate Bonds (Cost $51,773,291)				43,896,416
US Government and Agency Mortgage Backed Obligations - 7.8%				
1,222,574	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.37% (g)(i)	03/25/2023	341
10,309,961	Federal Home Loan Mortgage Corporation Pass-Thru, Series KF89-AS (Secured Overnight Financing Rate 30 Day Average + 0.37%, 0.00% Floor)	4.10%	09/25/2030	10,055,695
726,098	Federal Home Loan Mortgage Corporation REMICS, Series 3926-HS (-1 x 1 Month LIBOR USD + 6.45%, 0.00% Floor, 6.45% Cap)	2.13% (i)(j)	09/15/2041	72,724
240,437	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	223,779
1,329,857	Federal Home Loan Mortgage Corporation REMICS, Series 4795-FB (1 Month LIBOR USD + 0.30%, 0.30% Floor, 6.50% Cap)	4.62%	06/15/2048	1,276,267
14,425,477	Federal Home Loan Mortgage Corporation REMICS, Series 4851-PF (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	4.72%	08/15/2057	13,865,420
2,199,351	Federal Home Loan Mortgage Corporation REMICS, Series 4942-FB (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	4.82%	04/15/2040	2,145,264
13,081,873	Federal Home Loan Mortgage Corporation REMICS, Series 4944-F (1 Month LIBOR USD + 0.45%, 0.45% Floor, 6.50% Cap)	4.84%	01/25/2050	12,736,201
1,638,197	Federal Home Loan Mortgage Corporation REMICS, Series 4981-GF (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	4.79%	06/25/2050	1,583,967
7,107,107	Federal National Mortgage Association REMICS, Series 2013-12-FT (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap)	4.74%	02/25/2043	6,855,591
9,067,289	Federal National Mortgage Association REMICS, Series 2017-11-SK (-1 x 1 Month LIBOR USD + 6.05%, 0.00% Floor, 6.05% Cap)	1.66% (i)(j)	03/25/2047	980,045
4,826,237	Federal National Mortgage Association REMICS, Series 2018-86-MF (1 Month LIBOR USD + 0.30%, 0.30% Floor, 6.50% Cap)	4.69%	12/25/2048	4,710,535
8,738,291	Federal National Mortgage Association REMICS, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.76% (i)(j)	08/25/2050	941,582
9,768,626	Federal National Mortgage Association REMICS, Series 2021-32-AI	3.00% (i)	05/25/2046	1,255,952
5,728,387	Federal National Mortgage Association REMICS, Series 2022-43-FA (Secured Overnight Financing Rate 30 Day Average + 0.55%, 0.55% Floor, 6.00% Cap)	4.48%	07/25/2052	5,499,245
21,634,227	Federal National Mortgage Association, Series 2019-M7-X	0.33% (g)(i)	04/25/2029	356,536
22,077,152	Federal National Mortgage Association, Series 2021-M8-X	0.26% (g)(i)	11/25/2035	489,212
26,998,352	Government National Mortgage Association, Series 2013-155-IB	0.16% (g)(i)	09/16/2053	125,108
8,179,600	Government National Mortgage Association, Series 2019-128-KS (-1 x 1 Month LIBOR USD + 2.85%, 0.00% Floor, 2.85% Cap)	(i)(j)	10/20/2049	94,486
7,346,104	Government National Mortgage Association, Series 2020-104-SB (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.80% (i)(j)	07/20/2050	909,624

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
21,495,428	Government National Mortgage Association, Series 2020-115-SA (-1 x 1 Month LIBOR USD + 4.20%, 0.00% Floor, 4.20% Cap)	(i)(j)	08/20/2050	787,064
15,809,750	Government National Mortgage Association, Series 2020-115-YS (-1 x 1 Month LIBOR USD + 4.20%, 0.00% Floor, 4.20% Cap)	(i)(j)	08/20/2050	558,340
33,523,053	Government National Mortgage Association, Series 2020-129-SA (-1 x 1 Month LIBOR USD + 3.75%, 0.00% Floor, 3.75% Cap)	(i)(j)	09/20/2050	659,834
38,481,928	Government National Mortgage Association, Series 2020-146-IJ	2.50% (i)	10/20/2050	4,938,898
15,731,261	Government National Mortgage Association, Series 2020-189-SU (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (i)(j)	12/20/2050	1,920,477
13,278,898	Government National Mortgage Association, Series 2021-193-DS (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 0.00% Floor, 2.60% Cap)	(i)(j)	11/20/2051	74,795
8,931,097	Government National Mortgage Association, Series 2021-1-SH (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (i)(j)	01/20/2051	953,300
29,562,607	Government National Mortgage Association, Series 2021-35-IO	0.99% (g)(i)	12/16/2062	2,170,968
Total US Government and Agency Mortgage Backed Obligations (Cost $94,041,378)				76,241,250
US Government and Agency Obligations - 4.5%				
25,000,000	United States Treasury Notes	3.13%	08/15/2025	24,275,391
21,000,000	United States Treasury Notes	3.13%	08/31/2027	20,200,195
Total US Government and Agency Obligations (Cost $44,345,874)				44,475,586
Common Stocks - 0.0% (n)				
1,098	Bright Bidco B.V. (d)(l)(m)			20,456
2,146	CWT Travel Holdings, Inc. (d)(l)(m)			14,486
15,376	Foresight Equity (d)(l)(m)			183,896
4,322	Frontera Energy Corporation (l)			39,410
138	Frontera Holdings LLC (d)(l)(m)			2
3,553	Intelsat Emergence S.A. (d)(l)(m)			85,272
Total Common Stocks (Cost $991,507)				343,522
Escrow Notes - 0.0% (n)				
380,000	GCB Intelsat Jackson (d)(m)			—
400,000	Gulfport Energy Corporation (d)			752
Total Escrow Notes (Cost $-)				752
Rights - 0.0% (n)				
372	Intelsat Jackson Holdings Ltd. - Series A (d)(m)			2,790
372	Intelsat Jackson Holdings Ltd. - Series B (d)(m)			2,511
Total Rights (Cost $-)				5,301
Warrants - 0.0% (n)				
3,500	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (d)			1,270
29,269	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (d)(m)			—
Total Warrants (Cost $-)				1,270
Short Term Investments - 9.2%				
14,410,384	First American Government Obligations Fund - Class U	4.10% (k)		14,410,384
14,410,384	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (k)		14,410,384
14,410,384	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (k)		14,410,384

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
16,400,000	United States Treasury Bills		04/20/2023	16,186,426
26,700,000	United States Treasury Bills		07/13/2023	26,066,150
5,000,000	United States Treasury Bills		11/02/2023	4,810,457
Total Short Term Investments (Cost $90,505,393)				90,294,185
Total Investments - 99.3% (Cost $1,137,889,651)				976,926,141
Other Assets in Excess of Liabilities - 0.7%				6,601,539
NET ASSETS - 100.0%				**$ 983,527,680**

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

(b) Principal only security

(c) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.

(d) Non-income producing security

(e) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.

(f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.

(g) 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.

(h) Perpetual maturity. The date disclosed is the next call date of the security.

(i) Interest only security

(j) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.

(k) Seven-day yield as of period end

(l) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.

(m) Value determined using significant unobservable inputs.

BRL Brazilian Real

GBP British Pound

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	19.1%
Non-Agency Residential Collateralized Mortgage Obligations	18.5%
Non-Agency Commercial Mortgage Backed Obligations	12.8%
Short Term Investments	9.2%
Bank Loans	8.2%
US Government and Agency Mortgage Backed Obligations	7.8%
Foreign Corporate Bonds	6.8%
Asset Backed Obligations	5.4%
US Government and Agency Obligations	4.5%
US Corporate Bonds	4.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.5%
Common Stocks	0.0% (n)
Rights	0.0% (n)
Warrants	0.0% (n)
Escrow Notes	0.0% (n)
Other Assets and Liabilities	0.7%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Collateralized Loan Obligations	19.1%
Non-Agency Residential Collateralized Mortgage Obligations	18.5%
Non-Agency Commercial Mortgage Backed Obligations	12.8%
Short Term Investments	9.2%
US Government and Agency Mortgage Backed Obligations	7.8%
Asset Backed Obligations	5.4%
US Government and Agency Obligations	4.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.5%
Energy	2.1%
Utilities	1.8%
Healthcare	1.2%
Electronics/Electric	1.1%
Business Equipment and Services	1.1%
Banking	1.1%
Transportation	1.0%
Media	0.9%
Chemicals/Plastics	0.8%
Retailers (other than Food/Drug)	0.7%
Aerospace & Defense	0.7%
Mining	0.7%
Finance	0.7%
Telecommunications	0.6%
Industrial Equipment	0.5%
Insurance	0.5%
Leisure	0.4%
Automotive	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Building and Development (including Steel/Metals)	0.3%
Technology	0.3%
Commercial Services	0.3%
Food Products	0.2%
Food Service	0.2%
Financial Intermediaries	0.2%
Containers and Glass Products	0.2%
Chemical Products	0.2%
Pharmaceuticals	0.2%
Consumer Products	0.2%
Construction	0.2%
Diversified Manufacturing	0.1%
Cosmetics/Toiletries	0.1%
Environmental Control	0.1%
Real Estate	0.0% (n)
Beverage and Tobacco	0.0% (n)
Food/Drug Retailers	0.0% (n)
Pulp & Paper	0.0% (n)
Other Assets and Liabilities	0.7%
	100.0%

(n) Represents less than 0.05% of net assets

DoubleLine Low Duration Emerging Markets Fixed Income Fund

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Foreign Corporate Bonds - 81.3%				
Brazil - 4.2%				
1,000,000	Banco do Brasil S.A.	3.25%	09/30/2026	921,780
3,800,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	3,688,087
800,000	CSN Steel, S.L.	7.63%	04/17/2026	799,612
273,171	Guara Notre SARL	5.20%	06/15/2034	231,533
105,102	Invepar Holdings	0.00% (a)(b)	12/30/2028	—
4,400,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	4,007,146
740,873	MV24 Capital B.V.	6.75%	06/01/2034	678,295
				10,326,453
Chile - 8.4%				
1,850,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	1,708,315
1,100,000	Banco del Estado de Chile	2.70%	01/09/2025	1,040,169
500,000	Cencosud S.A.	5.15%	02/12/2025	496,678
4,850,000	Chile Electricity PEC S.p.A.	0.00% (c)	01/25/2028	3,508,899
565,000	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	505,887
2,268,185	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,101,246
4,500,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	4,446,405
2,141,360	GNL Quintero S.A.	4.63%	07/31/2029	2,071,428
700,000	Mercury Chile Holdco LLC	6.50% (c)	01/24/2027	672,000
900,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	864,000
1,788,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	1,744,623
1,478,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	920,250
1,500,000	VTR Finance NV	6.38%	07/15/2028	581,694
				20,661,594
Colombia - 7.3%				
4,374,040	AI Candelaria Spain S.A.	7.50%	12/15/2028	4,150,067
3,960,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	7.14%	10/18/2027	3,904,506
2,700,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	2,377,472
3,350,000	Ecopetrol S.A.	5.88%	09/18/2023	3,335,718
3,100,000	Ecopetrol S.A.	4.13%	01/16/2025	2,959,136
1,100,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	1,063,293
400,000	Oleoducto Central S.A.	4.00%	07/14/2027	353,567
				18,143,759
Guatemala - 0.9%				
1,080,000	Millicom International Cellular S.A.	6.63%	10/15/2026	1,072,689
1,216,800	Millicom International Cellular S.A.	5.13%	01/15/2028	1,133,625
				2,206,314
India - 5.8%				
1,312,500	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	1,029,469

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
1,200,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	1,137,858
1,700,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	1,486,817
1,500,000	ONGC Videsh Ltd.	4.63%	07/15/2024	1,473,667
2,000,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	1,868,763
2,300,000	Periama Holdings LLC	5.95%	04/19/2026	2,154,893
3,150,000	Reliance Industries Ltd.	4.13%	01/28/2025	3,059,848
1,500,000	UPL Corporation Ltd.	4.50%	03/08/2028	1,261,175
900,000	Vedanta Resources Ltd.	7.13%	05/31/2023	845,581
				14,318,071
Indonesia - 6.8%				
900,000	Freeport Indonesia PT	4.76% (c)	04/14/2027	868,500
2,400,000	Freeport Indonesia PT	4.76%	04/14/2027	2,316,000
500,000	Freeport-McMoRan, Inc.	5.00%	09/01/2027	489,982
4,450,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	4,123,525
1,300,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	1,280,842
5,000,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,401,000
3,800,000	Pertamina Persero PT	1.40%	02/09/2026	3,399,475
				16,879,324
Israel - 3.0%				
3,300,000	Bank Hapoalim B.M.	3.26% (c)(d)	01/21/2032	2,853,642
5,000,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (c)	01/29/2031	4,448,025
				7,301,667
Jamaica - 0.0%				
355,578	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK)	8.00% (c)	04/01/2025	96,939
57,155	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (c)(g)	01/17/2023	5,501
				102,440
Korea - 9.3%				
3,000,000	Korea Development Bank	1.00%	09/09/2026	2,619,026
1,400,000	Korea East-West Power Company Ltd.	1.75% (c)	05/06/2025	1,292,343
3,431,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	3,167,163
1,500,000	Korea Electric Power Corporation	1.13% (c)	06/15/2025	1,360,272
2,000,000	Korea Electric Power Corporation	1.13%	06/15/2025	1,813,695
1,100,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (c)	04/27/2026	970,922
4,300,000	Korea Southern Power Company Ltd.	0.75% (c)	01/27/2026	3,775,900
5,500,000	KT Corporation	1.00%	09/01/2025	4,909,911
3,300,000	LG Chem Ltd.	3.25%	10/15/2024	3,167,344
				23,076,576
Kuwait - 1.8%				
400,000	Equate Petrochemical B.V.	4.25%	11/03/2026	383,435
2,600,000	MEGlobal Canada ULC	5.00% (c)	05/18/2025	2,558,790
1,500,000	MEGlobal Canada ULC	5.00%	05/18/2025	1,476,225
				4,418,450
Malaysia - 3.4%				
1,244,000	Axiata SPV2 BHD	4.36%	03/24/2026	1,216,178

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,000,000	Petronas Capital Ltd.	3.50%	03/18/2025	1,942,781
5,550,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	5,151,482
				8,310,441
Mexico - 2.6%				
1,800,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 4.64%)	5.88% (g)	01/24/2027	1,608,381
500,000	BBVA Bancomer S.A.	1.88%	09/18/2025	453,985
2,500,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	2,452,352
1,524,205	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	1,470,858
600,000	Orbia Advance Corporation S.A.B. de C.V.	1.88%	05/11/2026	519,084
				6,504,660
Panama - 1.3%				
3,557,000	Sable International Finance Ltd.	5.75%	09/07/2027	3,287,557
Paraguay - 0.7%				
600,000	Banco Continental SAECA	2.75% (c)	12/10/2025	537,519
1,200,000	Banco Continental SAECA	2.75%	12/10/2025	1,075,038
				1,612,557
Peru - 10.3%				
2,700,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (c)	09/30/2031	2,377,752
650,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	572,422
1,750,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	1,588,842
1,750,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,581,606
3,200,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	3,198,400
200,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%	09/22/2029	194,631
500,000	Camposol S.A.	6.00%	02/03/2027	332,040
1,400,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	1,343,013
200,000	Credicorp Ltd.	2.75%	06/17/2025	187,002
3,175,000	Fenix Power Peru S.A.	4.32%	09/20/2027	2,910,269
2,884,200	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	2,749,557
1,645,000	Inkia Energy Ltd.	5.88%	11/09/2027	1,556,844
219,117	Interoceanica Finance Ltd.	0.00%	11/30/2025	202,135
2,300,000	Kallpa Generacion S.A.	4.88%	05/24/2026	2,212,353
1,633,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	1,477,228
1,200,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	8.63%	12/13/2027	1,186,098
1,800,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	1,689,571
				25,359,763
Qatar - 1.4%				
700,000	Qatar Energy	1.38% (c)	09/12/2026	621,755
3,300,000	Qatar Energy	1.38%	09/12/2026	2,931,129
				3,552,884
Saudi Arabia - 1.6%				
900,000	SA Global Sukuk Ltd.	1.60% (c)	06/17/2026	805,508

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
3,400,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	3,043,027
				3,848,535
Singapore - 9.4%				
5,200,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	4,628,364
450,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	445,432
1,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (c)	09/10/2030	898,285
5,500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	4,940,568
900,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	843,171
1,100,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,059,810
4,800,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	4,428,035
2,700,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	2,631,461
3,800,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	3,360,720
				23,235,846
South Africa - 1.2%				
1,000,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	992,281
2,300,000	Sasol Financing USA LLC	4.38%	09/18/2026	2,038,944
				3,031,225
United Arab Emirates - 1.9%				
5,034,338	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	4,672,003
Total Foreign Corporate Bonds (Cost $217,471,293)				200,850,119
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 12.9%				
Brazil - 0.5%				
1,300,000	Brazilian Government International Bond	2.88%	06/06/2025	1,230,373
Chile - 0.3%				
800,000	Chile Government International Bond	3.13%	01/21/2026	759,754
Colombia - 2.2%				
5,800,000	Colombia Government International Bond	4.50%	01/28/2026	5,470,265
Indonesia - 0.7%				
1,000,000	Perusahaan Penerbit SBSN Indonesia III	2.30%	06/23/2025	946,750
700,000	Perusahaan Penerbit SBSN Indonesia III	1.50% (c)	06/09/2026	636,562
300,000	Perusahaan Penerbit SBSN Indonesia III	1.50%	06/09/2026	272,813
				1,856,125
Malaysia - 1.6%				
4,000,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	3,879,524
Mexico - 0.8%				
2,500,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	2,094,827
Panama - 1.4%				
3,600,000	Panama Government International Bond	3.75%	03/16/2025	3,488,044
Peru - 2.4%				
6,300,000	Peruvian Government International Bond	2.39%	01/23/2026	5,811,512

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Qatar - 1.3%				
3,300,000	Qatar Government International Bond	3.25%	06/02/2026	3,183,974
Saudi Arabia - 0.2%				
500,000	Saudi Government International Bond	3.25%	10/26/2026	478,355
South Africa - 1.5%				
2,500,000	Republic of South Africa Government Bond	4.67%	01/17/2024	2,467,425
1,300,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,262,644
				3,730,069
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $34,806,143)				31,982,822
Common Stocks - 0.1%				
16,493	Frontera Energy Corporation (e)			150,391
Total Common Stocks (Cost $1,462,704)				150,391
Warrants - 0.0% (h)				
87,695	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (a)(e)			—
Total Warrants (Cost $–)				—
Short Term Investments - 4.7%				
3,844,497	First American Government Obligations Fund - Class U	4.10% (f)		3,844,497
3,844,497	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (f)		3,844,497
3,844,498	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (f)		3,844,498
Total Short Term Investments (Cost $11,533,492)				11,533,492
Total Investments - 99.0% (Cost $265,273,632)				244,516,824
Other Assets in Excess of Liabilities - 1.0%				2,387,206
NET ASSETS - 100.0%				**$ 246,904,030**

(a) Value determined using significant unobservable inputs.

(b) Security is in default or has failed to make a scheduled payment. Income is not being accrued.

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

(d) 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.

(e) Non-income producing security

(f) Seven-day yield as of period end

(g) Perpetual maturity. The date disclosed is the next call date of the security.

BRL Brazilian Real

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Corporate Bonds	81.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	12.9%
Short Term Investments	4.7%
Common Stocks	0.1%
Warrants	0.0% (h)
Other Assets and Liabilities	1.0%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Banking	23.3%
Utilities	18.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	12.9%
Energy	11.8%
Telecommunications	7.6%
Transportation	7.1%
Short Term Investments	4.7%
Mining	4.4%
Chemical Products	3.5%
Chemicals/Plastics	3.3%
Building and Development (including Steel/Metals)	1.2%
Finance	0.5%
Retailers (other than Food/Drug)	0.2%
Consumer Products	0.1%
Construction	0.0% (h)
Other Assets and Liabilities	1.0%
	100.0%

COUNTRY BREAKDOWN as a % of Net Assets:

Peru	12.7%
Colombia	9.6%
Singapore	9.4%
Korea	9.3%
Chile	8.7%
Indonesia	7.5%
India	5.8%
Malaysia	5.0%
Brazil	4.7%
United States	4.7%
Mexico	3.4%
Israel	3.0%
Panama	2.7%
South Africa	2.7%
Qatar	2.7%
United Arab Emirates	1.9%
Kuwait	1.8%
Saudi Arabia	1.8%
Guatemala	0.9%
Paraguay	0.7%
Jamaica	0.0% (h)
Other Assets and Liabilities	1.0%
	100.0%

(h) Represents less than 0.05% of net assets

DoubleLine Long Duration Total Return Bond Fund

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
US Government and Agency Mortgage Backed Obligations - 73.1%				
1,565,447	Federal Home Loan Mortgage Corporation REMICS, Series 4057-ZB	3.50%	06/15/2042	1,466,502
1,335,944	Federal Home Loan Mortgage Corporation REMICS, Series 4194-ZL	3.00% (a)	04/15/2043	1,150,924
2,096,761	Federal Home Loan Mortgage Corporation REMICS, Series 4206-LZ	3.50% (a)	05/15/2043	1,852,919
2,868,149	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NZ	3.00% (a)	09/15/2044	2,476,933
2,432,153	Federal Home Loan Mortgage Corporation REMICS, Series 4440-ZD	2.50% (a)	02/15/2045	2,067,125
1,061,513	Federal Home Loan Mortgage Corporation REMICS, Series 4460-KB	3.50%	03/15/2045	945,704
625,540	Federal Home Loan Mortgage Corporation REMICS, Series 4839-WO	0.00% (b)	08/15/2056	433,375
1,885,918	Federal Home Loan Mortgage Corporation REMICS, Series 5017-VZ	2.00% (a)	09/25/2050	1,219,488
1,784,710	Federal Home Loan Mortgage Corporation REMICS, Series 5105-GZ	2.50% (a)	05/25/2051	1,100,073
1,260,000	Federal National Mortgage Association REMICS, Series 2012-128-UC	2.50%	11/25/2042	928,754
617,616	Federal National Mortgage Association REMICS, Series 2013-66-ZK	3.00% (a)	07/25/2043	455,033
1,853,823	Federal National Mortgage Association REMICS, Series 2013-74-ZH	3.50%	07/25/2043	1,730,507
1,491,126	Federal National Mortgage Association REMICS, Series 2014-42-BZ	3.00% (a)	07/25/2044	1,275,257
393,518	Federal National Mortgage Association REMICS, Series 2014-68-TD	3.00%	11/25/2044	354,456
487,772	Federal National Mortgage Association REMICS, Series 2014-80-KL	2.00%	05/25/2043	315,960
3,640,645	Federal National Mortgage Association REMICS, Series 2015-16-ZY	2.50% (a)	04/25/2045	2,988,047
887,468	Federal National Mortgage Association REMICS, Series 2016-64-SA (-1 x 1 Month LIBOR USD + 6.00%, 0.00% Floor, 6.00% Cap)	1.61% (c)(d)	09/25/2046	94,355
255,618	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (b)	04/25/2048	194,077
2,705,739	Federal National Mortgage Association REMICS, Series 2019-68-ZL	2.50% (a)	11/25/2049	2,011,782
2,086,936	Federal National Mortgage Association REMICS, Series 2021-17-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 3.30%, 0.00% Floor, 3.30% Cap)	0.00% (c)(d)	04/25/2051	42,897
1,788,607	Federal National Mortgage Association REMICS, Series 2021-28-HS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 0.00% Floor, 3.75% Cap)	0.00% (c)(d)	05/25/2051	64,450
1,000,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	827,762
1,500,000	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	1,334,683
1,500,000	Federal National Mortgage Association, Pool BS5337	3.01%	04/01/2032	1,340,214

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
265,835	Government National Mortgage Association, Series 2013-180-LO	0.00% (b)	11/16/2043	200,915
3,719,887	Government National Mortgage Association, Series 2015-53-EZ	2.00% (a)	04/16/2045	2,326,756
3,376,929	Government National Mortgage Association, Series 2015-79-VZ	2.50% (a)	05/20/2045	2,866,776
332,460	Government National Mortgage Association, Series 2016-12-MZ	3.00% (a)	01/20/2046	256,707
1,808,378	Government National Mortgage Association, Series 2021-105-JS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 0.00% Floor, 3.65% Cap)	0.00% (c)(d)	06/20/2051	51,924
845,381	Government National Mortgage Association, Series 2021-42-SB (-1 x 1 Month LIBOR USD + 6.35%, 0.00% Floor, 6.35% Cap)	2.00% (c)(d)	03/20/2051	114,201
1,830,533	Government National Mortgage Association, Series 2021-89-SA (-1 x 1 Month LIBOR USD + 3.75%, 0.00% Floor, 3.75% Cap)	0.00% (c)(d)	05/20/2051	62,832
Total US Government and Agency Mortgage Backed Obligations (Cost $39,391,267)				32,551,388
US Government and Agency Obligations - 24.6%				
5,500,000	United States Treasury Notes	4.00%	12/15/2025	5,465,625
2,700,000	United States Treasury Notes	4.00%	11/15/2042	2,644,313
2,850,000	United States Treasury Notes	4.00%	11/15/2052	2,854,898
Total US Government and Agency Obligations (Cost $11,160,827)				10,964,836
Short Term Investments - 0.6%				
83,022	First American Government Obligations Fund - Class U	4.10% (e)		83,022
83,023	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (e)		83,023
83,022	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (e)		83,022
Total Short Term Investments (Cost $249,067)				249,067
Total Investments - 98.3% (Cost $50,801,161)				43,765,291
Other Assets in Excess of Liabilities - 1.7%				766,314
NET ASSETS - 100.0%				**$ 44,531,605**

(a) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.

(b) Principal only security

(c) Interest only security

(d) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.

(e) Seven-day yield as of period end

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	73.1%
US Government and Agency Obligations	24.6%
Short Term Investments	0.6%
Other Assets and Liabilities	1.7%
	100.0%

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount[1]	Unrealized Appreciation (Depreciation)/ Value
5-Year US Treasury Note Future	Short	(185)	03/31/2023	(19,966,992)	$ 42,032
US Treasury Long Bond Future	Short	(8)	03/22/2023	(1,002,750)	35,233
10-Year US Treasury Ultra Note Future	Short	(64)	03/22/2023	(7,570,000)	13,250
2-Year US Treasury Note Future	Short	(16)	03/31/2023	(3,281,250)	12,716
US Treasury Ultra Long Bond Future	Long	174	03/22/2023	23,370,375	(229,899)
					$(126,668)

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

DoubleLine Strategic Commodity Fund (Consolidated)

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Short Term Investments - 110.1%				
2,129,575	First American Government Obligations Fund - Class U	4.10% (a)(b)		2,129,575
2,129,575	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (a)(b)		2,129,575
2,129,575	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (a)(b)		2,129,575
5,200,000	United States Treasury Bills	0.00%	01/26/2023	5,187,125
93,500,000	United States Treasury Bills	0.00% (b)(c)	02/23/2023	92,937,962
15,000,000	United States Treasury Bills	0.00%	04/20/2023	14,804,658
31,000,000	United States Treasury Bills	0.00% (b)(c)	05/18/2023	30,475,785
20,000,000	United States Treasury Bills	0.00%	06/15/2023	19,597,277
3,800,000	United States Treasury Bills	0.00%	10/05/2023	3,671,755
10,000,000	United States Treasury Bills	0.00% (b)(c)	11/02/2023	9,620,914
21,000,000	United States Treasury Bills	0.00% (b)(c)	03/23/2023	20,804,774
3,000,000	United States Treasury Bills	0.00% (b)	06/01/2023	2,944,156
Total Short Term Investments (Cost $207,522,590)				206,433,131
Total Investments - 110.1% (Cost $207,522,590)				206,433,131
Liabilities in Excess of Other Assets - (10.1)%				(18,921,633)
NET ASSETS - 100.0%				**$ 187,511,498**

(a) Seven-day yield as of period end

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

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	110.1%
Other Assets and Liabilities	(10.1)%
	100.0%

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Commodity Beta Basket Swap[1][2]	Barclays Capital, Inc.	Long	0.20%	Termination	01/03/2023	67,800,000	$ 1,650,034
Commodity Beta Basket Swap[1][2]	Canadian Imperial Bank of Commerce	Long	0.21%	Termination	01/03/2023	27,400,000	666,603
Commodity Beta Basket Swap[1][2]	Bank of America Merrill Lynch	Long	0.23%	Termination	01/03/2023	27,400,000	666,152
Short Commodity Basket Swap[1][3]	Canadian Imperial Bank of Commerce	Short	0.00%	Termination	01/03/2023	(20,700,000)	(653,628)
Short Commodity Basket Swap[1][4]	Bank of America Merrill Lynch	Short	0.00%	Termination	01/03/2023	(21,100,000)	(666,253)
Long Commodity Basket Swap[1][5]	Canadian Imperial Bank of Commerce	Long	0.20%	Termination	01/03/2023	20,700,000	(1,329,536)
Long Commodity Basket Swap[1][6]	Bank of America Merrill Lynch	Long	0.20%	Termination	01/03/2023	21,100,000	(1,355,229)
							$(1,021,857)

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

[2] *Commodity Beta Basket Swap represents a swap on a basket of commodity indices designed to approximate the broad commodity market. At December 31, 2022, all constituents and their weightings were as follows:*

Index	Ticker	Contract Value[7]	Value of Index	Weightings
Soybean Future	S1	0.34	$148	20.4%
Nickel Future	LN1	0.19	111	15.3%
Electrolytic Copper Future	LP1	0.18	109	15.1%
Brent Crude Future	CO1	0.10	72	10.0%
Crude Oil Future	CL1	0.10	72	9.9%
Low Sulphur Gas Oil Future	QS1	0.13	51	7.0%
Gasoline RBOB Future	XB1	0.07	41	5.7%
NY Harbor ULSD Heating Oil Future	HO1	0.11	34	4.6%
Sugar No. 11 Future	SB1	0.21	33	4.6%
Live Cattle Future	LC1	0.18	32	4.4%
Cotton No. 2 Future	CT1	0.32	22	3.0%
			$725	100.0%

[3] *Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At December 31, 2022, all constituents and their weightings were as follows:*

Sub-Index	Ticker	Contract Value[7]	Value of Index	Weightings
S&P GSCI 2 Month Forward Soybeans Index ER	SG2MSOP	0.12	$ 55	20.6%
S&P GSCI 2 Month Forward Silver Index ER	SG2MSIP	0.22	55	20.4%
S&P GSCI 2 Month Forward Cocoa Index ER	SG2MCCP	0.84	54	20.0%
S&P GSCI 2 Month Forward Wheat Index ER	SG2MWHP	3.50	52	19.5%
S&P GSCI 2 Month Forward Gold Index ER	SG2MGCP	0.30	52	19.5%
			$268	100.0%

(4) *Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At December 31, 2022, all constituents and their weightings were as follows:*

Sub-Index	Ticker	Contract Value(7)	Value of Index	Weightings
S&P GSCI 2 Month Forward Soybeans Index ER	SG2MSOP	0.11	$ 50	20.6%
S&P GSCI 2 Month Forward Silver Index ER	SG2MSIP	0.20	50	20.4%
S&P GSCI 2 Month Forward Cocoa Index ER	SG2MCCP	0.77	49	20.0%
S&P GSCI 2 Month Forward Wheat Index ER	SG2MWHP	3.20	48	19.5%
S&P GSCI 2 Month Forward Gold Index ER	SG2MGCP	0.28	48	19.5%
			$245	100.0%

(5) *Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At December 31, 2022, all constituents and their weightings were as follows:*

Sub-Index	Ticker	Contract Value(7)	Value of Index	Weightings
S&P GSCI 2 Month Forward Sugar Index ER	SG2MSBP	0.35	$ 31	21.6%
S&P GSCI 2 Month Forward Heating Oil Index ER	SG2MHOP	0.05	30	21.4%
S&P GSCI 2 Month Forward Brent Crude Index ER	SG2MBRP	0.03	30	21.0%
S&P GSCI 2 Month Forward Gasoil Index ER	SG2MGOP	0.23	29	20.3%
S&P GSCI 2 Month Forward Natural Gas Index ER	SG2MNGP	1.25	22	15.7%
			$142	100.0%

(6) *Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At December 31, 2022, all constituents and their weightings were as follows:*

Sub-Index	Ticker	Contract Value(7)	Value of Index	Weightings
S&P GSCI 2 Month Forward Sugar Index ER	SG2MSBP	0.45	$ 40	21.6%
S&P GSCI 2 Month Forward Heating Oil Index ER	SG2MHOP	0.07	40	21.4%
S&P GSCI 2 Month Forward Brent Crude Index ER	SG2MBRP	0.03	39	21.0%
S&P GSCI 2 Month Forward Gasoil Index ER	SG2MGOP	0.30	38	20.3%
S&P GSCI 2 Month Forward Natural Gas Index ER	SG2MNGP	1.63	29	15.7%
			$186	100.0%

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

Principal Amount $/Shares		Security Description	Rate	Maturity	Value $
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 58.3%					
Australia - 3.2%					
1,050,000	AUD	Australia Government Bond	2.75%	04/21/2024	709,621
1,300,000	AUD	Australia Government Bond	1.00%	12/21/2030	707,216
4,317,000	AUD	Australia Government Bond	1.50%	06/21/2031	2,418,015
					3,834,852
Belgium - 4.6%					
3,350,000	EUR	Kingdom of Belgium Government Bond	1.00% (a)	06/22/2026	3,389,668
2,306,000	EUR	Kingdom of Belgium Government Bond	0.90% (a)	06/22/2029	2,186,103
					5,575,771
Canada - 4.1%					
3,580,000	CAD	Canadian Government Bond	0.25%	08/01/2023	2,579,980
3,600,000	CAD	Canadian Government Bond	1.50%	06/01/2031	2,306,326
					4,886,306
France - 6.4%					
2,100,000	EUR	French Republic Government Bond	0.25%	11/25/2026	2,042,677
1,545,000	EUR	French Republic Government Bond	1.00%	05/25/2027	1,532,927
660,000	EUR	French Republic Government Bond	0.00%	11/25/2029	582,892
3,312,468	EUR	French Republic Government Bond	0.70% (a)	07/25/2030	3,586,971
					7,745,467
Germany - 6.9%					
4,390,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	08/15/2030	3,912,560
4,950,000	EUR	Bundesrepublik Deutschland Bundesanleihe	0.00%	02/15/2031	4,351,119
					8,263,679
Ireland - 2.6%					
1,020,000	EUR	Ireland Government Bond	1.00%	05/15/2026	1,036,633
680,000	EUR	Ireland Government Bond	0.90%	05/15/2028	660,006
1,450,000	EUR	Ireland Government Bond	1.10%	05/15/2029	1,395,188
					3,091,827
Israel - 1.6%					
4,230,000	ILS	Israel Government Bond	4.25%	03/31/2023	1,205,260
2,870,000	ILS	Israel Government Bond	2.00%	03/31/2027	762,987
					1,968,247
Japan - 14.9%					
509,000,000	JPY	Japan Government Ten Year Bond	0.10%	12/20/2028	3,822,900
500,000,000	JPY	Japan Government Twenty Year Bond	1.90%	03/20/2031	4,236,839
418,000,000	JPY	Japan Government Twenty Year Bond	0.50%	03/20/2038	2,940,465
338,000,000	JPY	Japan Government Twenty Year Bond	0.40%	06/20/2041	2,214,868
716,000,000	JPY	Japan Government Twenty Year Bond	0.50%	09/20/2041	4,772,134
					17,987,206

Principal Amount $/Shares		Security Description	Rate	Maturity	Value $
Mexico - 2.3%					
276,800	MXN	Mexican Bonos	7.75% (b)	05/29/2031	1,315,554
323,300	MXN	Mexican Bonos	8.00% (b)	11/07/2047	1,480,811
					2,796,365
New Zealand - 1.9%					
4,600,000	NZD	New Zealand Government Bond	1.50%	05/15/2031	2,325,654
					2,325,654
Portugal - 3.5%					
170,000	EUR	Portugal Obrigacoes do Tesouro OT	2.88% (a)	10/15/2025	182,159
2,810,000	EUR	Portugal Obrigacoes do Tesouro OT	1.95% (a)	06/15/2029	2,810,275
1,420,000	EUR	Portugal Obrigacoes do Tesouro OT	0.48% (a)	10/18/2030	1,230,665
					4,223,099
South Africa - 1.7%					
6,290,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	330,117
35,470,000	ZAR	Republic of South Africa Government Bond	8.88%	02/28/2035	1,760,427
					2,090,544
Spain - 4.6%					
1,470,000	EUR	Spain Government Bond	1.30% (a)	10/31/2026	1,479,321
4,440,000	EUR	Spain Government Bond	0.60% (a)	10/31/2029	4,001,189
					5,480,510
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $85,516,260)					70,269,527
US Government and Agency Obligations - 36.2%					
United States - 36.2%					
1,930,000	USD	United States Treasury Notes	4.50%	11/30/2024	1,930,226
1,300,000	USD	United States Treasury Notes	4.50%	11/15/2025	1,308,023
1,330,000	USD	United States Treasury Notes	4.00%	12/15/2025	1,321,687
1,840,000	USD	United States Treasury Notes	2.75%	07/31/2027	1,741,100
2,250,000	USD	United States Treasury Notes	3.13%	08/31/2027	2,164,307
2,590,000	USD	United States Treasury Notes	4.13%	09/30/2027	2,599,915
2,600,000	USD	United States Treasury Notes	4.13%	10/31/2027	2,609,750
2,650,000	USD	United States Treasury Notes	3.88%	11/30/2027	2,635,922
1,650,000	USD	United States Treasury Notes	2.63%	07/31/2029	1,519,708
2,940,000	USD	United States Treasury Notes	3.13%	08/31/2029	2,791,450
2,640,000	USD	United States Treasury Notes	3.88%	09/30/2029	2,621,644
2,840,000	USD	United States Treasury Notes	4.00%	10/31/2029	2,841,553
2,870,000	USD	United States Treasury Notes	3.88%	11/30/2029	2,851,390
1,080,000	USD	United States Treasury Notes	1.25%	08/15/2031	876,066
3,240,000	USD	United States Treasury Notes	1.38%	11/15/2031	2,638,005
3,100,000	USD	United States Treasury Notes	1.88%	02/15/2032	2,630,762
3,150,000	USD	United States Treasury Notes	2.88%	05/15/2032	2,903,906
3,110,000	USD	United States Treasury Notes	2.75%	08/15/2032	2,832,530
2,840,000	USD	United States Treasury Notes	4.13%	11/15/2032	2,898,797
					43,716,741
Total US Government and Agency Obligations (Cost $45,578,111)					43,716,741

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Short Term Investments - 4.1%				
1,644,835	First American Government Obligations Fund - Class U	4.10% (c)		1,644,836
1,644,835	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (c)		1,644,835
1,644,835	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (c)		1,644,835
Total Short Term Investments (Cost $4,934,506)				4,934,506
Total Investments - 98.6% (Cost $136,028,877)				118,920,774
Other Assets in Excess of Liabilities - 1.4%				1,692,274
NET ASSETS - 100.0%				**$ 120,613,048**

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

(b) Principal amount is stated in 100 Mexican Peso Units.

(c) Seven-day yield as of period end

AUD Australian Dollar

EUR Euro

CAD Canadian Dollar

ILS Israeli Shekel

JPY Japanese Yen

MXN Mexican Peso

NZD New Zealand Dollar

ZAR South African Rand

USD US Dollar

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	58.3%
US Government and Agency Obligations	36.2%
Short Term Investments	4.1%
Other Assets and Liabilities	1.4%
	100.0%

COUNTRY BREAKDOWN as a % of Net Assets:

United States	40.3%
Japan	14.9%
Germany	6.9%
France	6.4%
Belgium	4.6%
Spain	4.6%
Canada	4.1%
Portugal	3.5%
Australia	3.2%
Ireland	2.6%
Mexico	2.3%
New Zealand	1.9%
South Africa	1.7%
Israel	1.6%
Other Assets and Liabilities	1.4%
	100.0%

FORWARD CURRENCY EXCHANGE CONTRACTS

Settlement Date	Counterparty	Currency to be Delivered		Value	Currency to be Received		Value	Unrealized Appreciation (Depreciation)
01/13/2023	Goldman Sachs	2,106,540	USD	$2,106,540	280,000,000	JPY	$2,137,624	$ 31,084
01/12/2023	CitiBank	3,425,000	ILS	974,859	990,167	USD	990,167	15,308
01/13/2023	State Street Bank	2,350,000	AUD	1,600,964	1,558,672	USD	1,558,672	(42,292)
01/13/2023	Goldman Sachs	280,000,000	JPY	2,137,624	1,993,764	USD	1,993,764	(143,860)
								$(139,760)

AUD	Australian Dollar
ILS	Israeli Shekel
JPY	Japanese Yen
USD	US Dollar

DoubleLine Infrastructure Income Fund

Schedule of Investments
December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 42.6%				
819,474	AASET Ltd., Series 2018-1A-A	3.84% (a)	01/16/2038	527,474
5,000,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	4,280,690
4,509,895	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A-B	5.68% (a)(d)	12/16/2041	3,057,916
1,403,989	Business Jet Securities LLC, Series 2021-1A-A	2.16% (a)	04/15/2036	1,232,395
490,967	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	441,469
2,250,000	Cologix Data Centers Issuer LLC, Series 2021-1A-B	3.79% (a)	12/26/2051	1,961,235
6,900,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	5,989,227
2,100,000	DataBank Issuer, Series 2021-1A-C	4.43% (a)	02/27/2051	1,772,151
6,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	5,207,041
2,250,000	Diamond Infrastructure Funding LLC, Series 2021-1A-B	2.36% (a)	04/15/2049	1,842,279
3,842,139	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	3,207,072
2,917,016	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(d)	12/15/2044	2,440,720
1,252,795	Global SC Finance SRL, Series 2020-2A-A	2.26% (a)	11/19/2040	1,114,005
3,762,113	Goodgreen Trust, Series 2020-1A-A	2.63% (a)	04/15/2055	3,102,839
3,696,384	GoodLeap Sustainable Home Solutions Trust, Series 2021-3CS-B	2.41% (a)	05/20/2048	2,554,307
14,508	HERO Funding Trust, Series 2015-2A-A	3.99% (a)	09/20/2040	13,756
412,010	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	388,501
1,024,337	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	978,364
4,363,970	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	3,433,942
3,651,902	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	3,070,598
2,330,573	ITE Rail Fund Levered LP, Series 2021-3A-A	2.21% (a)	06/28/2051	1,976,251
3,714,066	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	3,016,535
1,877,976	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	1,499,661
5,580,477	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	4,253,891
1,790,664	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	1,654,923
2,580,309	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	2,219,578
2,561,666	Mosaic Solar Loan Trust, Series 2020-1A-A	2.10% (a)	04/20/2046	2,228,513
3,461,526	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	2,944,890
3,653,150	Mosaic Solar Loan Trust, Series 2021-3A-B	1.92% (a)	06/20/2052	2,767,318
2,440,800	Mosaic Solar Loan Trust, Series 2022-1A-B	3.16% (a)	01/20/2053	1,970,053
85,546	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	81,806
1,690,494	NP SPE LLC, Series 2017-1A-A1	3.37% (a)	10/21/2047	1,592,252
3,990,828	NP SPE LLC, Series 2021-1A-A1	2.23% (a)	03/19/2051	3,379,764
4,036,130	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	3,830,569
3,524,475	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	2,559,999
4,482,841	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	3,899,346
126,263	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	95,790
4,754,219	Signal Rail LLC, Series 2021-1-A	2.23% (a)	08/17/2051	3,925,432
1,074,115	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	918,976
2,562,378	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	2,269,720

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,263,975	Sunnova Helios Issuer LLC, Series 2020-AA-A	2.98% (a)	06/20/2047	1,937,797
4,244,421	Sunnova Helios Issuer LLC, Series 2021-A-A	1.80% (a)	02/20/2048	3,462,626
2,605,072	Sunnova Helios Issuer LLC, Series 2021-B-B	2.01% (a)	07/20/2048	1,919,430
7,497,953	Sunnova Helios Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	5,903,947
5,708,906	Sunrun Demeter Issuer LLC, Series 2021-2A-A	2.27% (a)	01/30/2057	4,467,173
3,055,000	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	2,684,181
2,350,665	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	2,050,798
5,589,333	Textainer Marine Containers Ltd., Series 2021-1A-A	1.68% (a)	02/20/2046	4,704,912
3,573,333	Textainer Marine Containers Ltd., Series 2021-3A-A	1.94% (a)	08/20/2046	2,925,879
1,505,316	Thunderbolt Aircraft Lease Ltd., Series 2017-A-A	4.21% (a)(d)	05/17/2032	1,294,899
1,286,633	Thunderbolt Aircraft Lease Ltd., Series 2017-A-B	5.75% (a)(d)	05/17/2032	928,042
1,427,912	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a)(d)	09/15/2038	1,085,758
2,678,571	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% (a)(d)	09/15/2038	1,570,792
3,219,266	Trinity Rail Leasing LLC, Series 2010-1A-A	5.19% (a)	10/16/2040	3,109,679
8,838,509	TRIP Rail Master Funding LLC, Series 2021-2-A	2.15% (a)	06/19/2051	7,545,388
5,958,750	Triton Container Finance LLC, Series 2021-1A-A	1.86% (a)	03/20/2046	4,979,917
5,500,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	4,530,217
5,000,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	4,248,770
4,575,719	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	4,064,555
2,080,459	WAVE Trust, Series 2017-1A-A	3.84% (a)	11/15/2042	1,585,688
Total Asset Backed Obligations (Cost $191,057,028)				158,701,696
Foreign Corporate Bonds - 14.8%				
3,650,000	Adani Ports & Special Economic Zone Ltd.	4.00% (a)	07/30/2027	3,192,284
10,500,000	APA Infrastructure Ltd.	4.25% (a)	07/15/2027	9,824,039
2,000,000	Emirates Semb Corporation Water and Power Company PJSC	4.45% (a)	08/01/2035	1,909,020
2,167,476	Energia Eolica S.A.	6.00% (b)	08/30/2034	2,064,521
2,644,861	Fermaca Enterprises S. de R.L. de C.V.	6.38% (a)	03/30/2038	2,519,230
1,440,939	Fermaca Enterprises S. de R.L. de C.V.	6.38%	03/30/2038	1,372,495
4,118,000	GNL Quintero S.A.	4.63%	07/31/2029	3,983,516
912,985	Interoceanica Finance Ltd.	0.00% (a)	11/30/2025	842,229
2,099,869	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,937,129
3,640,000	Israel Electric Corporation Ltd.	5.00% (a)	11/12/2024	3,609,479
3,075,180	Lima Metro Finance Ltd.	5.88% (a)	07/05/2034	2,992,253
165,587	Lima Metro Finance Ltd.	5.88%	07/05/2034	161,121
4,216,000	Sydney Airport Finance Company Pty Ltd.	3.38% (a)	04/30/2025	4,001,229
2,440,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	2,294,583
8,299,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	7,871,361
840,000	Transelec S.A.	4.63% (a)	07/26/2023	838,681
500,000	Transelec S.A.	4.25% (a)	01/14/2025	486,918
6,000,000	Transelec S.A.	3.88% (a)	01/12/2029	5,443,620
Total Foreign Corporate Bonds (Cost $59,515,708)				55,343,708
US Corporate Bonds - 38.8%				
4,000,000	Ameren Illinois Company	3.85%	09/01/2032	3,728,157
2,216,675	American Airlines, Inc.	3.85%	02/15/2028	1,862,805
1,803,521	American Airlines, Inc.	3.25%	10/15/2028	1,364,317

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
9,200,000	American Tower Corporation	4.40%	02/15/2026	8,975,498
700,000	American Tower Corporation	3.38%	10/15/2026	655,424
11,015,000	AT&T, Inc.	4.30%	12/15/2042	9,083,890
1,157,000	Crown Castle International Corporation	3.70%	06/15/2026	1,101,577
5,716,000	Crown Castle International Corporation	3.65%	09/01/2027	5,318,556
3,500,000	Crown Castle International Corporation	2.25%	01/15/2031	2,816,159
9,000,000	Digital Realty Trust LP	3.70%	08/15/2027	8,366,063
10,250,000	Dominion Energy, Inc.	3.38%	04/01/2030	9,056,098
8,655,000	Duquesne Light Holdings, Inc.	3.62% (a)	08/01/2027	7,799,096
10,250,000	Energy Transfer LP	3.90%	07/15/2026	9,697,436
11,450,000	Equinix, Inc.	2.15%	07/15/2030	9,134,538
7,688,000	Exelon Corporation	4.05%	04/15/2030	7,155,958
2,250,000	FirstEnergy Corporation	2.25%	09/01/2030	1,789,819
6,873,000	Metropolitan Edison Company	4.00% (a)	04/15/2025	6,583,314
6,000,000	MPLX LP	4.00%	03/15/2028	5,591,382
10,000,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	8,246,267
9,900,000	NiSource, Inc.	3.60%	05/01/2030	8,838,339
10,000,000	Southern Company	3.70%	04/30/2030	9,048,859
4,500,000	T-Mobile USA, Inc.	3.88%	04/15/2030	4,086,723
4,574,074	United Airlines Pass-Through Trust	3.65%	10/07/2025	4,084,275
1,554,281	United Airlines Pass-Through Trust	3.65%	01/07/2026	1,397,089
10,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	8,841,618
Total US Corporate Bonds (Cost $163,603,440)				144,623,257
Short Term Investments - 3.3%				
4,066,243	First American Government Obligations Fund - Class U	4.10% (c)		4,066,243
4,066,243	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (c)		4,066,243
4,066,243	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (c)		4,066,243
Total Short Term Investments (Cost $12,198,729)				12,198,729
Total Investments - 99.5% (Cost $426,374,905)				370,867,390
Other Assets in Excess of Liabilities - 0.5%				1,863,831
NET ASSETS - 100.0%				**$ 372,731,221**

(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) Value determined using significant unobservable inputs.

(c) Seven-day yield as of period end

(d) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Asset Backed Obligations	42.6%
US Corporate Bonds	38.8%
Foreign Corporate Bonds	14.8%
Short Term Investments	3.3%
Other Assets and Liabilities	0.5%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Asset Backed Obligations	42.6%
Utilities	18.2%
Energy	11.2%
Telecommunications	11.0%
Transportation	6.3%
Short Term Investments	3.3%
Technology	2.4%
Aerospace & Defense	2.3%
Real Estate	2.2%
Other Assets and Liabilities	0.5%
	100.0%

DoubleLine Shiller Enhanced International CAPE®

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 5.0%				
526,010	Commonbond Student Loan Trust, Series 2017-BGS-B	3.26% (a)	09/25/2042	478,944
453,247	CPS Auto Receivables Trust, Series 2018-C-E	6.07% (a)	09/15/2025	453,276
520,992	Diamond Resorts Owner Trust, Series 2021-1A-A	1.51% (a)	11/21/2033	480,637
621,890	National Collegiate Student Loan Trust, Series 2006-1-A5 (1 Month LIBOR USD + 0.35%, 0.00% Floor)	4.74%	03/25/2033	591,569
500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	472,808
Total Asset Backed Obligations (Cost $2,542,854)				2,477,234
Collateralized Loan Obligations - 17.6%				
500,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.39% (a)	07/20/2032	489,306
1,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.46% (a)	01/20/2035	966,066
500,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	5.27% (a)	07/17/2034	481,690
500,000	CFIP Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.46% (a)	01/20/2035	483,805
1,000,000	Generate Ltd., Series 6A-A1R (3 Month LIBOR USD + 1.20%, 1.20% Floor)	5.52% (a)	01/22/2035	971,379
500,000	Highbridge Loan Management Ltd., Series 3A-2014-CR (3 Month LIBOR USD + 3.60%, 0.00% Floor)	7.79% (a)	07/18/2029	448,668
500,000	Logan Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.05%, 2.05% Floor)	6.04% (a)	04/21/2035	485,205
498,433	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	5.24% (a)	07/20/2030	493,620
500,000	Palmer Square Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	07/15/2034	488,414
500,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	5.20% (a)	04/15/2036	488,888
500,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	5.23% (a)	07/15/2031	489,772
500,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.25% (a)	07/15/2034	482,530
1,000,000	Sound Point Ltd., Series 2020-1A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	5.41% (a)	07/20/2034	957,412
500,000	THL Credit Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	5.22% (a)	01/15/2031	489,176
500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%, 0.99% Floor)	5.60% (a)	09/07/2030	490,481
Total Collateralized Loan Obligations (Cost $9,001,673)				8,706,412
Foreign Corporate Bonds - 6.4%				
187,500	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	147,067
90,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	89,017
150,000	Banco Continental SAECA	2.75% (a)	12/10/2025	134,380
200,000	Bank Hapoalim B.M.	3.26% (a)(b)	01/21/2032	172,948
200,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)	01/29/2031	177,921

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
100,000	Bank of Montreal	4.98% (c)	03/08/2024	99,547
45,000	Bank of Nova Scotia	0.65%	07/31/2024	41,979
95,000	BAT Capital Corporation	2.79%	09/06/2024	90,965
200,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	194,110
95,000	Canadian Pacific Railway Company	1.35%	12/02/2024	88,618
200,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	191,859
30,000	Ecopetrol S.A.	4.13%	01/16/2025	28,637
113,000	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	101,177
200,000	Freeport Indonesia PT	4.76%	04/14/2027	193,000
90,000	Glencore Funding LLC	4.13% (a)	05/30/2023	89,541
15,000	Glencore Funding LLC	4.00% (a)	04/16/2025	14,524
90,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	89,680
200,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	192,000
200,000	Minejesa Capital B.V.	4.63%	08/10/2030	176,040
200,000	Periama Holdings LLC	5.95%	04/19/2026	187,382
90,000	Royal Bank of Canada	3.38%	04/14/2025	87,048
200,000	Sable International Finance Ltd.	5.75%	09/07/2027	184,850
200,000	Sasol Financing USA LLC	4.38%	09/18/2026	177,299
95,000	Toronto-Dominion Bank	0.70%	09/10/2024	88,471
176,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	109,583
Total Foreign Corporate Bonds (Cost $3,371,711)				3,147,643
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.3%				
200,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	167,586
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $177,077)				167,586
Non-Agency Commercial Mortgage Backed Obligations - 11.1%				
1,635,580	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.12% (a)(b)(d)	06/15/2054	107,664
130,000	Arbor Realty Ltd., Series 2021-FL1-D (1 Month LIBOR USD + 2.95%, 2.95% Floor)	7.22% (a)	12/15/2035	122,074
231,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.65% Floor)	7.09% (a)	09/14/2036	215,114
2,759,679	BANK, Series 2021-BN36-XA	0.91% (b)(d)	09/15/2064	129,406
3,844,000	BB-UBS Trust, Series 2012-SHOW-XB	0.14% (a)(b)(d)	11/05/2036	12,056
5,162,628	Benchmark Mortgage Trust, Series 2018-B2-XA	0.41% (b)(d)	02/15/2051	80,164
2,271,000	Benchmark Mortgage Trust, Series 2021-B26-XB	0.64% (a)(b)(d)	06/15/2054	90,440
1,806,234	Benchmark Mortgage Trust, Series 2021-B28-XA	1.28% (b)(d)	08/15/2054	127,665
181,000	BSREP Commercial Mortgage Trust, Series 2021-DC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	6.22% (a)	08/15/2038	156,784
14,551	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	6.29% (a)	09/15/2037	14,168
100,000	BX Trust, Series 2021-VIEW-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	7.22% (a)	06/15/2036	92,394
250,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.23% (b)	11/13/2050	210,361
3,545,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.63% (a)(b)(d)	02/15/2033	166
100,000	CHCP Ltd., Series 2021-FL1-C (Secured Overnight Financing Rate 1 Month + 2.21%, 2.10% Floor)	6.54% (a)	02/15/2038	93,071

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,570,849	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.10% (b)(d)	03/11/2047	20,895
2,729,104	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.82% (b)(d)	05/10/2049	130,086
6,043,299	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	0.91% (b)(d)	10/10/2048	121,138
186,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.30% (b)	02/10/2048	160,366
5,899,257	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XD	1.08% (a)(b)(d)	07/10/2048	137,013
179,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.33% (b)	11/15/2049	155,111
164,000	CSMC Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	140,052
165,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (b)	05/10/2049	146,857
170,000	DBJPM Mortgage Trust, Series 2016-C3-B	3.26%	08/10/2049	144,407
186,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.25% (a)(b)	02/10/2037	152,909
4,297,547	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.57% (b)(d)	11/10/2049	75,301
2,400,000	Helios Issuer LLC, Series 2021-PF1-XD	1.11% (a)(b)(d)	11/15/2054	167,878
300,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.76% (a)(b)	01/05/2031	299,255
200,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.31% (b)	02/15/2048	181,693
125,000	LCCM Trust, Series 2021-FL3-AS (1 Month LIBOR USD + 1.80%, 1.80% Floor)	6.12% (a)	11/15/2038	118,676
125,000	LCCM Trust, Series 2021-FL3-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	6.52% (a)	11/15/2038	117,290
150,000	MF1 Ltd., Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	6.18% (a)	07/16/2036	140,923
186,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(b)	02/10/2042	121,745
4,953,748	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-XE	0.88% (a)(b)(d)	11/15/2052	171,236
15,277,000	Morgan Stanley Capital Trust, Series 2017-ASHF-XCP	0.00% (a)(b)(d)	11/15/2024	15
214,291	Morgan Stanley Capital Trust, Series 2021-ILP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	5.89% (a)	11/15/2023	201,424
150,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	6.03% (a)	04/15/2036	140,861
200,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	172,001
2,275,255	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	1.88% (b)(d)	10/10/2048	101,673
18,169,000	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(b)(d)	07/15/2041	291,950
7,930,747	SLIDE, Series 2018-FUN-XCP	0.00% (a)(b)(d)	06/09/2023	79
5,378,000	UBS Commercial Mortgage Trust, Series 2017-C3-XB	0.43% (b)(d)	08/15/2050	100,259
5,893,508	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.61% (b)(d)	07/15/2058	73,370
3,589,746	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.93% (b)(d)	12/15/2048	79,843
2,586,833	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-XA	0.88% (b)(d)	01/15/2052	109,151
858,576	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.54% (b)(d)	04/15/2054	71,329
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $7,385,613)				5,496,313
Non-Agency Residential Collateralized Mortgage Obligations - 13.7%				
312,019	AJAX Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(g)	01/25/2061	290,485
790,171	Chase Mortgage Finance Trust, Series 2006-A1-2A2	3.99% (b)	09/25/2036	680,416
77,646	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR2-1A2	2.97% (b)	03/25/2036	72,178
531,365	COLT Mortgage Loan Trust, Series 2021-HX1-A1	1.11% (a)(b)	10/25/2066	426,505
329,010	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	170,959
737,021	CSMC Trust, Series 2022-NQM1-A1	2.27% (a)(b)	11/25/2066	635,722

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
370,633	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR6-A6 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	4.77%	02/25/2037	317,768
158,270	Lehman Mortgage Trust, Series 2007-6-2A1 (1 Month LIBOR USD + 0.42%, 0.42% Floor)	4.81%	05/25/2037	127,989
807,840	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	3.04% (b)	10/25/2047	272,779
1,159,559	Merrill Lynch Mortgage Backed Securities Trust, Series 2007-2-1A1 (1 Year CMT Rate + 2.40%, 2.40% Floor)	7.18%	08/25/2036	1,016,473
206,972	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(b)	05/25/2060	164,776
358,864	PRPM LLC, Series 2021-4-A1	1.87% (a)(g)	04/25/2026	323,139
750,919	Residential Accredit Loans, Inc., Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.99%	06/25/2037	523,005
500,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (a)	04/25/2060	469,341
392,318	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (a)(b)	09/25/2066	317,846
268,457	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	257,504
496,504	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (a)(b)	08/25/2051	391,421
379,322	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(g)	02/27/2051	329,328
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost $7,855,998)				6,787,634
US Corporate Bonds - 7.1%				
45,000	American Express Company	3.38%	05/03/2024	44,107
50,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	5.18%	03/04/2025	49,984
90,000	Athene Global Funding	4.90% (a)(c)	05/24/2024	88,449
60,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	5.56%	03/05/2024	59,972
30,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	4.64%	04/22/2025	29,630
45,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	43,897
95,000	Broadcom, Inc.	3.15%	11/15/2025	90,088
90,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	88,234
105,000	Charles Schwab Corporation	5.30% (c)	03/03/2027	102,270
65,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	5.78%	06/01/2024	65,098
25,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	23,053
45,000	Comcast Corporation	5.25%	11/07/2025	45,640
25,000	Conagra Brands, Inc.	4.30%	05/01/2024	24,669
85,000	Dollar Tree, Inc.	4.00%	05/15/2025	83,060
65,000	Elevance Health, Inc.	3.50%	08/15/2024	63,443
90,000	Energy Transfer LP	5.88%	01/15/2024	90,255
95,000	Entergy Louisiana LLC	0.95%	10/01/2024	88,492
90,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	90,836
90,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	88,707
90,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	86,624
90,000	HCA, Inc.	5.00%	03/15/2024	89,526
125,000	Hyundai Capital America	1.00% (a)	09/17/2024	115,568
90,000	JPMorgan Chase & Company	3.90%	07/15/2025	88,074
45,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	5.27%	04/26/2026	44,608

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
95,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	90,223
50,000	Lowe's Companies, Inc.	4.40%	09/08/2025	49,305
90,000	Magallanes, Inc.	3.79% (a)	03/15/2025	86,038
90,000	Marriott International, Inc.	3.60%	04/15/2024	88,243
90,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	88,794
95,000	Microchip Technology, Inc.	0.97%	02/15/2024	90,255
90,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	89,399
25,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	22,796
90,000	Oracle Corporation	5.80%	11/10/2025	92,115
20,000	Pacific Gas and Electric Company	3.25%	02/16/2024	19,530
70,000	Pacific Gas and Electric Company	4.95%	06/08/2025	68,985
80,000	Parker-Hannifin Corporation	3.65%	06/15/2024	78,321
95,000	Penske Truck Leasing Company LP	2.70% (a)	11/01/2024	89,615
95,000	Republic Services, Inc.	2.50%	08/15/2024	91,096
90,000	Royalty Pharma PLC	0.75%	09/02/2023	87,214
100,000	Southern California Edison Company	5.15% (c)	04/01/2024	99,314
100,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	96,529
90,000	Truist Financial Corporation (Secured Overnight Financing Rate + 1.46%)	4.26%	07/28/2026	88,519
25,000	UnitedHealth Group, Inc.	5.15%	10/15/2025	25,312
20,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	19,378
90,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	5.71%	05/15/2025	90,761
90,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	88,561
90,000	Welltower, Inc.	3.63%	03/15/2024	88,115
95,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	88,386
Total US Corporate Bonds (Cost $3,621,313)				3,501,088
US Government and Agency Mortgage Backed Obligations - 2.3%				
49,251	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%, 0.00% Floor)	5.55% (a)	01/25/2051	46,184
1,252,913	Federal National Mortgage Association Pass-Thru, Pool FM7846	2.00%	07/01/2036	1,118,984
Total US Government and Agency Mortgage Backed Obligations (Cost $1,336,654)				1,165,168
US Government and Agency Obligations - 13.6%				
1,010,000	United States Treasury Notes	2.50%	05/31/2024	980,055
660,000	United States Treasury Notes	3.00%	06/30/2024	644,273
660,000	United States Treasury Notes	3.00%	07/31/2024	643,861
410,000	United States Treasury Notes	3.25%	08/31/2024	401,496
650,000	United States Treasury Notes	4.25%	09/30/2024	646,775
570,000	United States Treasury Notes	4.38%	10/31/2024	568,419
970,000	United States Treasury Notes	4.50%	11/30/2024	970,114
500,000	United States Treasury Notes	3.13%	08/15/2025	485,508
410,000	United States Treasury Notes	3.50%	09/15/2025	401,864
410,000	United States Treasury Notes	4.25% (e)	10/15/2025	409,744
560,000	United States Treasury Notes	4.50%	11/15/2025	563,456
Total US Government and Agency Obligations (Cost $6,762,332)				6,715,565

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Affiliated Mutual Funds - 7.9%				
438,280	DoubleLine Floating Rate Fund (Class I)			3,887,539
Total Affiliated Mutual Funds (Cost $4,187,980)				3,887,539
Short Term Investments - 22.1%				
1,349,646	First American Government Obligations Fund - Class U	4.10% (f)		1,349,646
1,349,646	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (f)		1,349,646
1,349,646	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (f)		1,349,646
410,000	United States Treasury Bills	0.00% (e)	03/23/2023	406,189
680,000	United States Treasury Bills	0.00% (e)	08/10/2023	661,680
6,000,000	United States Treasury Bills	0.00% (e)	10/05/2023	5,797,508
Total Short Term Investments (Cost $10,933,838)				10,914,315
Total Investments - 107.1% (Cost $57,177,043)				52,966,497
Liabilities in Excess of Other Assets - (7.1)%				(3,527,412)
NET ASSETS - 100.0%				**$ 49,439,085**

(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) Interest only security

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

(f) Seven-day yield as of period end

(g) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	22.1%
Collateralized Loan Obligations	17.6%
Non-Agency Residential Collateralized Mortgage Obligations	13.7%
US Government and Agency Obligations	13.6%
Non-Agency Commercial Mortgage Backed Obligations	11.1%
Affiliated Mutual Funds	7.9%
US Corporate Bonds	7.1%
Foreign Corporate Bonds	6.4%
Asset Backed Obligations	5.0%
US Government and Agency Mortgage Backed Obligations	2.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.3%
Other Assets and Liabilities	(7.1)%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Short Term Investments	22.1%
Collateralized Loan Obligations	17.6%
Non-Agency Residential Collateralized Mortgage Obligations	13.7%
US Government and Agency Obligations	13.6%
Non-Agency Commercial Mortgage Backed Obligations	11.1%
Affiliated Mutual Funds	7.9%
Asset Backed Obligations	5.0%
Banking	3.9%
US Government and Agency Mortgage Backed Obligations	2.3%
Utilities	1.5%
Transportation	0.9%
Telecommunications	0.8%
Mining	0.6%
Technology	0.6%
Healthcare	0.5%
Insurance	0.4%
Automotive	0.4%
Chemical Products	0.4%
Finance	0.4%
Building and Development (including Steel/Metals)	0.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.3%
Chemicals/Plastics	0.3%
Retailers (other than Food/Drug)	0.3%
Media	0.3%
Energy	0.2%
Food Products	0.2%
Environmental Control	0.2%
Beverage and Tobacco	0.2%
Commercial Services	0.2%
Hotels/Motels/Inns and Casinos	0.2%
Real Estate	0.2%
Pharmaceuticals	0.2%
Diversified Manufacturing	0.2%
Other Assets and Liabilities	(7.1)%
	100.0%

Swap Agreements

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® Europe Sector Net ER NoC Index[1]	Barclays Capital, Inc.	Long	0.20%	Termination	01/05/2023	3,100,000 EUR	$ (135,320)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index[1]	Barclays Capital, Inc.	Long	0.20%	Termination	09/07/2023	15,400,000 EUR	(547,383)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index[1]	BNP Paribas	Long	0.20%	Termination	12/13/2023	15,000,000 EUR	(632,443)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index[1]	BNP Paribas	Long	0.20%	Termination	03/15/2023	15,000,000 EUR	(675,919)
							$(1,991,065)

[1] *Shiller Barclays CAPE® Europe Sector Net ER NoC Index aims to provide notional long exposure to the top four European equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the "Relative CAPE® Indicator") and that possess relatively strong price momentum over the prior twelve months. Each European sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of December 31, 2022, is available on the Barclays Capital, Inc. website at https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIIESAE.*

EUR Euro

FORWARD CURRENCY EXCHANGE CONTRACTS

Settlement Date	Counterparty	Currency to be Delivered		Value	Currency to be Received		Value	Unrealized Appreciation (Depreciation)
06/07/2023	Barclays Capital, Inc.	16,062,053	USD	$16,062,053	15,100,000	EUR	$16,330,928	$ 268,875
06/07/2023	JP Morgan Securities LLC	3,600,000	EUR	3,893,466	3,766,962	USD	3,766,962	(126,504)
06/07/2023	JP Morgan Securities LLC	13,213,169	USD	13,213,169	12,100,000	EUR	13,086,373	(126,796)
06/07/2023	Barclays Capital, Inc.	4,700,000	EUR	5,083,136	4,906,824	USD	4,906,824	(176,312)
06/07/2023	Goldman Sachs	51,439,479	USD	51,439,479	47,000,000	EUR	50,831,363	(608,116)
06/07/2023	Goldman Sachs	17,400,000	EUR	18,818,420	17,658,411	USD	17,658,411	(1,160,009)
								$(1,928,862)

EUR Euro

USD US Dollar

A summary of the 's investments in affiliated mutual funds for the period ended December 31, 2022 is as follows:

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at December 31, 2022	Value at December 31, 2022	Change in Unrealized for the Period Ended December 31, 2022	Dividend Income Earned for the Period Ended December 31, 2022	Net Realized Gain (Loss) for the Period Ended December 31, 2022
DoubleLine Floating Rate Fund (Class I)	$8,152,161	$—	$(3,900,000)	438,280	$3,887,539	$(123,830)	$212,027	$(240,792)

DoubleLine Real Estate and Income Fund

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Collateralized Loan Obligations - 15.0%				
1,000,000	Jamestown Ltd., Series 2016-9A-A1RR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	5.60% (a)	07/25/2034	966,367
500,000	Ocean Trails, Series 2020-10A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	5.30% (a)	10/15/2034	482,537
Total Collateralized Loan Obligations (Cost $1,500,000)				1,448,904
Foreign Corporate Bonds - 5.4%				
15,000	Avolon Holdings Funding Ltd.	5.13% (a)	10/01/2023	14,836
70,000	Bank of Montreal	4.98% (b)	03/08/2024	69,683
35,000	Bank of Nova Scotia	0.65%	07/31/2024	32,650
80,000	BAT International Finance PLC	1.67%	03/25/2026	70,975
75,000	Canadian Pacific Railway Company	1.35%	12/02/2024	69,961
65,000	Glencore Funding LLC	4.13% (a)	05/30/2023	64,669
10,000	Glencore Funding LLC	4.13% (a)	03/12/2024	9,844
55,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (a)	03/27/2024	54,804
70,000	Royal Bank of Canada	3.38%	04/14/2025	67,704
75,000	Toronto-Dominion Bank	0.70%	09/10/2024	69,846
Total Foreign Corporate Bonds (Cost $551,966)				524,972
Non-Agency Commercial Mortgage Backed Obligations - 16.7%				
59,635	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	6.29% (a)	09/15/2037	58,064
100,000	BXHPP Trust, Series 2021-FILM-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	5.82% (a)	08/15/2036	89,028
277,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	7.34% (a)	08/20/2035	263,915
172,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-C	4.52% (c)	08/10/2048	153,934
100,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-B	4.33% (c)	07/10/2048	92,733
500,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3-D	5.53% (a)(c)	02/15/2046	373,295
279,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-MINN-E (1 Month LIBOR USD + 2.75%, 3.50% Floor)	7.07% (a)	11/15/2035	240,593
100,000	KREF Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	5.98% (a)	02/15/2039	93,451
96,459	SMR Mortgage Trust, Series 2022-IND-A (Secured Overnight Financing Rate 1 Month + 1.65%, 1.65% Floor)	5.99% (a)	02/15/2039	91,370
100,000	Soho Trust, Series 2021-SOHO-B	2.70% (a)(c)	08/10/2038	73,494
100,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/15/2060	86,085
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $1,884,165)				1,615,962
US Corporate Bonds - 26.6%				
35,000	American Express Company	3.38%	05/03/2024	34,306
35,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	5.18%	03/04/2025	34,989
70,000	Athene Global Funding	4.90% (a)(b)	05/24/2024	68,794
45,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	5.56%	03/05/2024	44,979

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
20,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	4.64%	04/22/2025	19,753
30,000	Brighthouse Financial Global Funding	0.60% (a)	06/28/2023	29,265
60,000	Broadcom, Inc.	3.15%	11/15/2025	56,898
15,000	Broadcom, Inc.	3.88%	01/15/2027	14,210
70,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	68,626
70,000	Charles Schwab Corporation	5.30% (b)	03/03/2027	68,180
50,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	5.78%	06/01/2024	50,075
20,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	18,442
30,000	Comcast Corporation	5.25%	11/07/2025	30,426
10,000	Conagra Brands, Inc.	4.30%	05/01/2024	9,868
65,000	Dollar Tree, Inc.	4.00%	05/15/2025	63,516
30,000	Elevance Health, Inc.	3.50%	08/15/2024	29,281
45,000	Energy Transfer LP	5.88%	01/15/2024	45,127
20,000	Energy Transfer LP	4.50%	04/15/2024	19,725
5,000	Energy Transfer LP	4.05%	03/15/2025	4,847
75,000	Entergy Louisiana LLC	0.95%	10/01/2024	69,862
70,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	70,650
70,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	68,994
70,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	67,375
70,000	HCA, Inc.	5.00%	03/15/2024	69,631
70,000	JPMorgan Chase & Company	3.90%	07/15/2025	68,502
35,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	5.27%	04/26/2026	34,696
75,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	71,229
50,000	Lowe’s Companies, Inc.	4.40%	09/08/2025	49,305
65,000	Magallanes, Inc.	3.79% (a)	03/15/2025	62,138
70,000	Marriott International, Inc.	3.60%	04/15/2024	68,633
70,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	69,062
75,000	Microchip Technology, Inc.	0.97%	02/15/2024	71,254
65,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	64,566
20,000	Nissan Motor Acceptance Company LLC	1.13% (a)	09/16/2024	18,237
65,000	Oracle Corporation	5.80%	11/10/2025	66,527
40,000	Pacific Gas and Electric Company	3.25%	02/16/2024	39,060
30,000	Pacific Gas and Electric Company	4.95%	06/08/2025	29,565
65,000	Parker-Hannifin Corporation	3.65%	06/15/2024	63,636
75,000	Penske Truck Leasing Company LP	2.70% (a)	11/01/2024	70,748
75,000	Republic Services, Inc.	2.50%	08/15/2024	71,918
70,000	Royalty Pharma PLC	0.75%	09/02/2023	67,833
75,000	Southern California Edison Company	5.15% (b)	04/01/2024	74,486
75,000	Triton Container International Ltd.	0.80% (a)	08/01/2023	72,397
70,000	Truist Financial Corporation (Secured Overnight Financing Rate + 1.46%)	4.26%	07/28/2026	68,848
20,000	UnitedHealth Group, Inc.	5.15%	10/15/2025	20,250
15,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	14,534
70,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	5.71%	05/15/2025	70,592

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
70,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	68,881
70,000	Welltower, Inc.	3.63%	03/15/2024	68,534
75,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	69,779
Total US Corporate Bonds (Cost $2,673,001)				2,573,029
US Government and Agency Obligations - 16.5%				
1,650,000	United States Treasury Notes	3.25%	06/30/2027	1,595,988
Total US Government and Agency Obligations (Cost $1,637,087)				1,595,988
Short Term Investments - 38.7%				
568,344	First American Government Obligations Fund - Class U	4.10% (d)		568,344
568,344	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (d)		568,344
568,344	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (d)		568,344
2,100,000	United States Treasury Bills	0.00% (e)	10/05/2023	2,029,128
Total Short Term Investments (Cost $3,737,695)				3,734,160
Total Investments - 118.9% (Cost $11,983,914)				11,493,015
Liabilities in Excess of Other Assets - (18.9)%				(1,830,824)
NET ASSETS - 100.0%				**$ 9,662,191**

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

(b) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.

(c) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.

(d) Seven-day yield as of period end

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	38.7%
US Corporate Bonds	26.6%
Non-Agency Commercial Mortgage Backed Obligations	16.7%
US Government and Agency Obligations	16.5%
Collateralized Loan Obligations	15.0%
Foreign Corporate Bonds	5.4%
Other Assets and Liabilities	(18.9)%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Short Term Investments	38.7%
Non-Agency Commercial Mortgage Backed Obligations	16.7%
US Government and Agency Obligations	16.5%
Collateralized Loan Obligations	15.0%
Banking	9.7%
Transportation	2.2%
Utilities	2.2%
Technology	2.2%
Healthcare	2.1%
Insurance	1.7%
Retailers (other than Food/Drug)	1.2%
Media	1.0%
Automotive	0.9%
Finance	0.9%
Food Products	0.8%
Mining	0.8%
Energy	0.7%
Environmental Control	0.7%
Beverage and Tobacco	0.7%
Commercial Services	0.7%
Telecommunications	0.7%
Hotels/Motels/Inns and Casinos	0.7%
Real Estate	0.7%
Pharmaceuticals	0.7%
Diversified Manufacturing	0.7%
Other Assets and Liabilities	(18.9)%
	100.0%

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation)/ Value
DigitalBridge Fundamental US Real Estate Index Excess Return[1]	Barclays Capital, Inc.	Long	0.45%	Termination	01/05/2023	600,000	$ (10,341)
DigitalBridge Fundamental US Real Estate Index Excess Return[1]	Barclays Capital, Inc.	Long	0.45%	Termination	09/21/2023	11,000,000	(1,794,792)
							$(1,805,133)

(1) *The DigitalBridge Fundamental US Real Estate Index Excess Return aims to provide notional long exposure to Real Estate Investment Trusts (REITs) excluding mortgage REITs that meet certain market capitalization, liquidity and fundamental criteria. The constituents of the index are ordinary shares, which are REITs. Information on the sector constituents as of December 31, 2022, is available on the Barclays Capital, Inc. website at https://indices.barclays/IM/33/en/indices/details.app;ticker=BXIICCRE.*

DoubleLine Emerging Markets Local Currency Bond Fund

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares		Security Description	Rate	Maturity	Value $
Foreign Corporate Bonds - 13.0%					
Brazil - 0.8%					
550,000	BRL	Simpar Finance SARL	10.75% (a)	02/12/2028	76,092
					76,092
China - 6.5%					
2,000,000	CNY	European Bank for Reconstruction & Development	2.75%	04/27/2032	297,235
2,210,000	CNY	International Bank for Reconstruction & Development	2.00%	02/18/2026	308,938
					606,173
Colombia - 1.4%					
833,000,000	COP	Empresas Publicas de Medellin ESP	8.38% (a)	11/08/2027	129,208
					129,208
Mexico - 3.5%					
6,900,000	MXN	International Finance Corporation	7.50%	01/18/2028	324,309
					324,309
Peru - 0.8%					
325,000	PEN	Banco de Credito del Peru S.A.	4.65% (a)	09/17/2024	79,950
					79,950
Total Foreign Corporate Bonds (Cost $1,439,121)					1,215,732
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 75.4%					
Brazil - 9.5%					
2,000	BRL	Brazil Notas do Tesouro Nacional	10.00%	01/01/2029	339,138
1,000	BRL	Nota do Tesouro Nacional	10.00%	01/01/2023	189,370
2,000	BRL	Nota do Tesouro Nacional	10.00%	01/01/2025	362,422
					890,930
Chile - 2.0%					
75,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos	5.80% (a)	06/01/2024	86,472
90,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos	4.50%	03/01/2026	101,495
					187,967
Colombia - 1.3%					
350,000,000	COP	Colombian TES	6.25%	11/26/2025	61,873
350,000,000	COP	Colombian TES	7.50%	08/26/2026	61,775
					123,648
Czech Republic - 4.4%					
9,840,000	CZK	Czech Republic Government Bond	0.45%	10/25/2023	414,980
					414,980
Hungary - 2.3%					
90,000,000	HUF	Hungary Government Bond	3.00%	06/26/2024	212,734
					212,734

Principal Amount $/Shares		Security Description	Rate	Maturity	Value $
Indonesia - 9.0%					
6,500,000,000	IDR	Indonesia Treasury Bond	6.13%	05/15/2028	407,515
6,170,000,000	IDR	Indonesia Treasury Bond	8.38%	03/15/2034	435,180
					842,695
Israel - 1.8%					
630,000	ILS	Israel Government Bond	1.75%	08/31/2025	170,525
					170,525
Malaysia - 9.0%					
1,700,000	MYR	Malaysia Government Bond	3.50%	05/31/2027	380,366
1,300,000	MYR	Malaysia Government Bond	3.58%	07/15/2032	283,493
790,000	MYR	Malaysia Government Bond	3.83%	07/05/2034	173,781
					837,640
Mexico - 6.6%					
40,000	MXN	Mexican Bonos	6.75% (c)	03/09/2023	203,608
52,000	MXN	Mexican Bonos	8.00% (c)	09/05/2024	258,199
32,300	MXN	Mexican Bonos	7.75% (c)	05/29/2031	153,513
					615,320
Peru - 1.2%					
530,000	PEN	Peru Government Bond	5.40%	08/12/2034	111,786
					111,786
Philippines - 3.2%					
4,500,000	PHP	Philippine Government International Bond	6.88%	01/10/2029	81,660
13,000,000	PHP	Philippine Government International Bond	6.25%	01/14/2036	213,100
					294,760
Poland - 4.2%					
700,000	PLN	Republic of Poland Government Bond	2.50%	04/25/2024	152,007
1,160,000	PLN	Republic of Poland Government Bond	3.25%	07/25/2025	243,186
					395,193
Romania - 2.7%					
1,160,000	RON	Romania Government Bond	5.85%	04/26/2023	250,532
					250,532
Singapore - 3.5%					
332,000	SGD	Singapore Government Bond	2.00%	02/01/2024	244,627
115,000	SGD	Singapore Government Bond	2.88%	07/01/2029	85,044
					329,671
South Africa - 10.4%					
4,100,000	ZAR	Republic of South Africa Government Bond	7.75%	02/28/2023	241,420
3,900,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	204,683
4,060,000	ZAR	Republic of South Africa Government Bond	8.25%	03/31/2032	203,810
6,470,000	ZAR	Republic of South Africa Government Bond	8.88%	02/28/2035	321,115
					971,028

Principal Amount $/Shares		Security Description	Rate	Maturity	Value $
Thailand - 4.3%					
7,170,000	THB	Thailand Government Bond	3.63%	06/16/2023	209,352
6,150,000	THB	Thailand Government Bond	3.85%	12/12/2025	188,395
					397,747
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost $8,367,223)					7,047,156
Short Term Investments - 7.2%					
222,750		BlackRock Liquidity Funds FedFund - Institutional Shares	4.01% (b)		222,749
222,631		Fidelity Institutional Money Market Government Portfolio - Class I	4.06% (b)		222,631
222,730		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (b)		222,730
Total Short Term Investments (Cost $668,110)					668,110
Total Investments - 95.6% (Cost $10,474,454)					8,930,998
Other Assets in Excess of Liabilities - 4.4%					412,544
NET ASSETS - 100.0%					**$ 9,343,542**

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

(b) Seven-day yield as of period end

(c) Principal amount is stated in 100 Mexican Peso Units.

BRL	Brazilian Real
CLP	Chilean Peso
CNY	Chinese Yuan
COP	Colombian Peso
CZK	Czech Republic Koruna
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli Shekel
MXN	Mexican Peso
MYR	Malaysian Ringgit
PEN	Peruvian Sol
PHP	Philippine Peso
PLN	Polish Zloty
RON	Romanian Leu
SGD	Singapore Dollar
THB	Thai Baht
ZAR	South African Rand

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	75.4%
Foreign Corporate Bonds	13.0%
Short Term Investments	7.2%
Other Assets and Liabilities	4.4%
	100.0%

COUNTRY BREAKDOWN as a % of Net Assets:

South Africa	10.4%
Brazil	10.3%
Mexico	10.1%
Indonesia	9.0%
Malaysia	9.0%
United States	7.2%
China	6.5%
Czech Republic	4.4%
Thailand	4.3%
Poland	4.2%
Singapore	3.5%
Philippines	3.2%
Colombia	2.7%
Romania	2.7%
Hungary	2.3%
Peru	2.0%
Chile	2.0%
Israel	1.8%
Other Assets and Liabilities	4.4%
	100.0%

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
Asset Backed Obligations - 12.1%				
579,230	AASET Ltd., Series 2019-2-C	6.41% (a)(b)	10/16/2039	187,278
758,806	Business Jet Securities LLC, Series 2021-1A-C	5.07% (a)(b)	04/15/2036	690,572
9,500	Flagship Credit Auto Trust, Series 2018-4-R	0.00% (a)(b)(c)	03/16/2026	525,710
1,312,426	GAIA Aviation Ltd., Series 2019-1-C	7.00% (a)(b)(d)	12/15/2044	643,429
1,040,182	Pioneer Aircraft Finance Ltd., Series 2019-1-C	6.90% (a)(b)	06/15/2044	583,979
20,000	SoFi Professional Loan Program Trust, Series 2021-A-R1	0.00% (a)(b)(c)	08/17/2043	393,756
10,000	SoFi Professional Loan Program Trust, Series 2021-B-R1	0.00% (a)(b)(c)	02/15/2047	510,910
1,205,012	START Ireland, Series 2019-1-C	6.41% (a)(b)	03/15/2044	524,956
1,249,009	Sunnova Helios Issuer LLC, Series 2019-AA-B	4.49% (a)	06/20/2046	1,090,630
2,235,422	WAVE LLC, Series 2019-1-C	6.41% (a)(b)	09/15/2044	1,187,199
Total Asset Backed Obligations (Cost $9,882,831)				6,338,419
Collateralized Loan Obligations - 20.1%				
700,000	AIMCO Ltd., Series 2021-15A-E (3 Month LIBOR USD + 5.95%, 5.95% Floor)	10.03% (a)	10/17/2034	604,033
1,250,000	Apidos, Series 2021-35A-E (3 Month LIBOR USD + 5.75%, 5.75% Floor)	9.99% (a)	04/20/2034	1,076,061
500,000	Barings Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.30%, 6.30% Floor)	10.66% (a)	04/25/2034	443,829
500,000	Canyon Capital Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.41%, 6.41% Floor)	10.49% (a)	04/15/2034	427,143
500,000	Canyon Capital Ltd., Series 2021-3A-E (3 Month LIBOR USD + 6.20%, 6.20% Floor)	10.28% (a)	07/15/2034	436,691
500,000	CIFC Funding Ltd., Series 2021-4A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	10.08% (a)	07/15/2033	453,828
1,000,000	Highbridge Loan Management Ltd., Series 12A-18-C (3 Month LIBOR USD + 2.75%, 2.75% Floor)	6.94% (a)	07/18/2031	888,390
1,000,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	7.98% (a)	07/15/2029	910,829
500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%, 0.00% Floor)	7.21% (a)	07/25/2030	445,062
500,000	Octagon Investment Partners Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.50%, 6.50% Floor)	10.58% (a)	04/15/2034	431,731
500,000	Point Au Roche Park Ltd., Series 2021-1A-E (3 Month LIBOR USD + 6.10%, 6.10% Floor)	10.34% (a)	07/20/2034	431,431
1,000,000	RR Ltd., Series 2017-2A-DR (3 Month LIBOR USD + 5.80%, 5.80% Floor)	9.88% (a)	04/15/2036	874,421
1,000,000	Sound Point Ltd., Series 2020-1A-ER (3 Month LIBOR USD + 6.86%, 6.86% Floor)	11.10% (a)	07/20/2034	791,364
2,000,000	Trimaran CAVU LLC, Series 2019-2A-C (3 Month LIBOR USD + 4.72%, 4.72% Floor)	8.91% (a)	11/26/2032	1,859,273
500,000	Venture Ltd., Series 2020-39A-D (3 Month LIBOR USD + 4.25%, 4.25% Floor)	8.33% (a)	04/15/2033	455,824
Total Collateralized Loan Obligations (Cost $11,843,583)				10,529,910
Non-Agency Commercial Mortgage Backed Obligations - 19.4%				
1,000,000	Alen Mortgage Trust, Series 2021-ACEN-F (1 Month LIBOR USD + 5.00%, 5.00% Floor)	9.32% (a)	04/15/2034	667,475

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
13,409,430	BANK, Series 2019-BN19-XFG	1.03% (a)(e)(f)	08/15/2061	629,683
1,250,000	BSREP Commercial Mortgage Trust, Series 2021-DC-G (1 Month LIBOR USD + 3.85%, 3.85% Floor)	8.17% (a)	08/15/2038	1,010,250
1,275,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	8.25% (a)	06/15/2036	1,161,014
17,739,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR20-XF	1.24% (a)(e)(f)	11/10/2047	127,206
8,120,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.48% (a)(e)(f)	03/15/2054	719,815
1,250,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (1 Month LIBOR USD + 5.00%, 5.00% Floor)	9.32% (a)	11/15/2036	1,120,910
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(e)	05/05/2032	895,914
1,250,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	9.57% (a)	11/15/2038	1,135,445
1,205,738	SMR Mortgage Trust, Series 2022-IND-G (Secured Overnight Financing Rate 1 Month + 7.50%, 7.50% Floor)	11.84% (a)	02/15/2039	1,096,410
1,562,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D	4.07% (a)(e)	03/10/2046	1,048,013
48,314,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-XB	0.36% (e)(f)	12/15/2049	551,408
Total Non-Agency Commercial Mortgage Backed Obligations (Cost $13,233,910)				10,163,543
Non-Agency Residential Collateralized Mortgage Obligations - 20.7%				
1,250,000	Connecticut Avenue Securities Trust, Series 2021-R01-1M2 (Secured Overnight Financing Rate 30 Day Average + 1.55%, 0.00% Floor)	5.48% (a)	10/25/2041	1,219,056
1,372,000	CSMC Trust, Series 2021-NQM4-B2	4.18% (a)(e)	05/25/2066	758,636
1,054,422	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2021-DNA5-M2 (Secured Overnight Financing Rate 30 Day Average + 1.65%, 0.00% Floor)	5.58% (a)	01/25/2034	1,040,402
1,750,000	FMC GMSR Issuer Trust, Series 2021-GT2-B	4.44% (a)(e)	10/25/2026	1,299,069
1,400,000	LHOME Mortgage Trust, Series 2021-RTL1-M	4.46% (a)(e)	02/25/2026	1,225,679
1,400,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(e)	03/25/2026	1,205,166
1,250,000	SG Residential Mortgage Trust, Series 2021-1-B2	4.30% (a)(e)	07/25/2061	728,579
212,806	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(e)	03/25/2049	172,795
110,789	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(e)	03/25/2049	90,607
206,344	Velocity Commercial Capital Loan Trust, Series 2019-1-M6	6.79% (a)(e)	03/25/2049	159,706
1,400,000	Verus Securitization Trust, Series 2020-5-B2	4.71% (a)(e)	05/25/2065	1,069,304
1,500,000	Verus Securitization Trust, Series 2021-3-B2	3.96% (a)(e)	06/25/2066	933,761
1,100,000	VOLT LLC, Series 2021-NPL5-A2	4.83% (a)(d)	03/27/2051	911,933
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost $14,007,155)				10,814,693
US Government and Agency Mortgage Backed Obligations - 5.0%				
1,406,120	Federal Home Loan Mortgage Corporation REMICS, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.76% (f)(g)	07/25/2050	174,825
4,664,579	Federal Home Loan Mortgage Corporation REMICS, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 0.00% Floor, 2.50% Cap)	0.00% (f)(g)	06/25/2051	64,130
1,275,262	Federal National Mortgage Association REMICS, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 0.00% Floor, 6.15% Cap)	1.76% (f)(g)	08/25/2050	137,414
1,328,267	Federal National Mortgage Association REMICS, Series 2020-77-S (-1 x Secured Overnight Financing Rate 30 Day Average + 4.15%, 0.00% Floor, 4.15% Cap)	0.22% (f)(g)	11/25/2050	57,588

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
2,353,297	Federal National Mortgage Association REMICS, Series 2020-77-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 4.10%, 0.00% Floor, 4.10% Cap)	0.17% (f)(g)	11/25/2050	99,116
1,024,071	Federal National Mortgage Association, Series 2020-M10-X2	1.72% (e)(f)	12/25/2030	96,601
1,995,343	Federal National Mortgage Association, Series 2020-M17-X1	1.35% (e)(f)	01/25/2028	90,936
2,547,622	Government National Mortgage Association, Series 2020-138-IL	3.50% (f)	09/20/2050	429,879
1,877,188	Government National Mortgage Association, Series 2020-142-SD (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (f)(g)	09/20/2050	242,979
1,114,665	Government National Mortgage Association, Series 2020-189-SP (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (f)(g)	12/20/2050	111,707
2,592,517	Government National Mortgage Association, Series 2020-196-DI	2.50% (f)	12/20/2050	325,429
4,144,973	Government National Mortgage Association, Series 2021-125-AS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 0.00% Floor, 3.25% Cap)	0.00% (f)(g)	07/20/2051	45,309
2,489,655	Government National Mortgage Association, Series 2021-2-IO	0.87% (e)(f)	06/16/2063	160,859
3,005,541	Government National Mortgage Association, Series 2021-46-ES (-1 x 1 Month LIBOR USD + 2.80%, 0.00% Floor, 2.80% Cap)	0.00% (f)(g)	03/20/2051	50,489
4,903,336	Government National Mortgage Association, Series 2021-59-S (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 0.00% Floor, 2.60% Cap)	0.00% (f)(g)	04/20/2051	72,686
3,439,340	Government National Mortgage Association, Series 2021-80-IO	0.90% (e)(f)	12/16/2062	249,129
1,796,272	Government National Mortgage Association, Series 2021-98-SB (-1 x 1 Month LIBOR USD + 6.30%, 0.00% Floor, 6.30% Cap)	1.95% (f)(g)	06/20/2051	187,721
Total US Government and Agency Mortgage Backed Obligations (Cost $4,817,225)				2,596,797
US Government and Agency Obligations - 5.1%				
2,000,000	United States Treasury Notes	1.38%	10/31/2028	1,726,563
1,000,000	United States Treasury Notes	2.75%	08/15/2032	910,781
Total US Government and Agency Obligations (Cost $2,796,096)				2,637,344
Short Term Investments - 12.8%				
2,225,659	First American Government Obligations Fund - Class U	4.10% (h)		2,225,659
2,225,658	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (h)		2,225,658
2,225,658	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (h)		2,225,658
Total Short Term Investments (Cost $6,676,975)				6,676,975
Total Investments - 95.2% (Cost $63,257,775)				49,757,681
Other Assets in Excess of Liabilities - 4.8%				2,529,328
NET ASSETS - 100.0%				**$ 52,287,009**

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

(b) Value determined using significant unobservable inputs.

(c) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.

(d) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.

(e) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.

(f) Interest only security

(g) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.

(h) Seven-day yield as of period end

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	20.7%
Collateralized Loan Obligations	20.1%
Non-Agency Commercial Mortgage Backed Obligations	19.4%
Short Term Investments	12.8%
Asset Backed Obligations	12.1%
US Government and Agency Obligations	5.1%
US Government and Agency Mortgage Backed Obligations	5.0%
Other Assets and Liabilities	4.8%
	100.0%

DoubleLine Multi-Asset Trend Fund (Consolidated)

Schedule of Investments

December 31, 2022 (Unaudited)

Principal Amount $/Shares	Security Description	Rate	Maturity	Value $
US Government and Agency Obligations - 16.6%				
320,000	United States Treasury Notes	2.50%	05/31/2024	310,513
210,000	United States Treasury Notes	3.00%	06/30/2024	204,996
210,000	United States Treasury Notes	3.00%	07/31/2024	204,865
130,000	United States Treasury Notes	3.25%	08/31/2024	127,304
210,000	United States Treasury Notes	4.25%	09/30/2024	208,958
180,000	United States Treasury Notes	4.38%	10/31/2024	179,501
310,000	United States Treasury Notes	4.50%	11/30/2024	310,036
140,000	United States Treasury Notes	0.75% (c)	11/15/2024	130,692
160,000	United States Treasury Notes	3.13%	08/15/2025	155,363
130,000	United States Treasury Notes	3.50%	09/15/2025	127,420
130,000	United States Treasury Notes	4.25%	10/15/2025	129,919
180,000	United States Treasury Notes	4.50%	11/15/2025	181,111
Total US Government and Agency Obligations (Cost $2,291,759)				2,270,678
Affiliated Mutual Funds - 70.9%				
215,135	DoubleLine Floating Rate Fund (Class I)			1,908,245
176,467	Doubleline Income Fund (Class I)			1,325,268
689,286	DoubleLine Low Duration Bond Fund (Class R6)			6,465,499
Total Affiliated Mutual Funds (Cost $10,303,410)				9,699,012
Short Term Investments - 20.3%				
88,506	First American Government Obligations Fund - Class U	4.10% (a)(c)		88,506
88,506	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	4.11% (a)(c)		88,506
88,506	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	4.11% (a)(c)		88,506
130,000	United States Treasury Bills	0.00%	03/23/2023	128,791
220,000	United States Treasury Bills	0.00% (b)	08/10/2023	214,073
1,220,000	United States Treasury Bills	0.00% (b)(c)	10/05/2023	1,178,826
1,000,000	United States Treasury Bills	0.00% (b)(c)	02/23/2023	993,989
Total Short Term Investments (Cost $2,788,741)				2,781,197
Total Investments - 107.8% (Cost $15,383,910)				14,750,887
Liabilities in Excess of Other Assets - (7.8)%				(1,082,003)
NET ASSETS - 100.0%				**$ 13,668,884**

(a) Seven-day yield as of period end

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

(c) All or a portion of this security is owned by DoubleLine Multi-Asset Trend Ltd., which is a wholly-owned subsidiary of the DoubleLine Multi-Asset Trend Fund.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Affiliated Mutual Funds	70.9%
Short Term Investments	20.3%
US Government and Agency Obligations	16.6%
Other Assets and Liabilities	(7.8)%
	100.0%

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Entry Fee[3]	Exit Fee[4]	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket[2]	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	02/22/2023	604,180	$ (7,522)
BNP Paribas Multi-Asset Trend Index ER USD ex-Commodity Sub-Basket[1]	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	02/22/2023	1,495,820	(92,885)
BNP Paribas Multi-Asset Trend Index ER USD ex-Commodity Sub-Basket[1]	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	04/12/2023	8,715,356	(271,412)
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket[2]	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	04/12/2023	4,284,644	(693,500)
									$(1,065,319)

[1] *The BNP Paribas Multi-Asset Trend Index aims to generate excess return by using a trend following strategy and to offer diversification in a multi-asset class universe. Ex-Commodity Sub-Basket Swap represents a swap on a basket of indices without commodities. Information on the sector constituents as of December 31, 2022, is available on the BNP Paribas website https://marketing-indx.bnpparibas.com/multi-asset-trend/.*

[2] *All or a portion of this security is owned by DoubleLine Multi-Asset Trend Ltd., which is a wholly-owned subsidiary of the DoubleLine Multi-Asset Trend Fund. The BNP Paribas Multi-Asset Trend Index aims to generate excess return by using a trend following strategy and to offer diversification in a multi-asset class universe. Commodity Sub-Basket Swap represents a swap on a basket of commodity indices. Information on the sector constituents as of December 31, 2022, is available on the BNP Paribas website https://marketing-indx.bnpparibas.com/multi-asset-trend/.*

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

[4] *Exit fee incurs when the Fund terminates the swap exposure. It is incorporated into daily valuation of the swap.*

A summary of the DoubleLine Multi-Asset Trend Fund's investments in affiliated mutual funds for the period ended December 31, 2022 is as follows:

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at December 31, 2022	Value at December 31, 2022	Change in Unrealized for the Period Ended December 31, 2022	Dividend Income Earned for the Period Ended December 31, 2022	Net Realized Gain (Loss) for the Period Ended December 31, 2022
DoubleLine Low Duration Bond Fund (Class R6)	$ —	$6,610,249	$ —	689,286	$6,465,499	$(144,750)	$129,050	$ —
DoubleLine Floating Rate Fund (Class I)	2,026,569	—	—	215,135	1,908,245	(118,324)	80,707	—
Doubleline Income Fund (Class I)	1,521,146	—	—	176,467	1,325,268	(195,878)	53,846	—
DoubleLine Low Duration Bond Fund (Class I)	6,665,392	—	(6,610,249)	—	—	214,608	9,412	(269,751)
	$10,213,107	$6,610,249	$(6,610,249)	1,080,888	$9,699,012	$(244,344)	$273,015	$(269,751)

1. Organization

DoubleLine Funds Trust, a Delaware statutory trust (the "Trust"), is an open-end investment management company registered under the Investment Company Act of 1940, as amended (the "1940 Act"). The Trust consists of 19 funds, DoubleLine Total Return Bond Fund, DoubleLine Core Fixed Income Fund, DoubleLine Emerging Markets Fixed Income Fund, DoubleLine Multi-Asset Growth Fund, DoubleLine Low Duration Bond Fund, DoubleLine Floating Rate Fund, DoubleLine Shiller Enhanced CAPE®, DoubleLine Flexible Income Fund, DoubleLine Low Duration Emerging Markets Fixed Income Fund, DoubleLine Selective Credit Fund, DoubleLine Long Duration Total Return Bond Fund, DoubleLine Strategic Commodity Fund, DoubleLine Global Bond Fund, DoubleLine Infrastructure Income Fund, DoubleLine Shiller Enhanced International CAPE®, DoubleLine Real Estate and Income Fund (formerly known as DoubleLine Colony Real Estate and Income Fund), DoubleLine Emerging Markets Local Currency Bond Fund, DoubleLine Income Fund and DoubleLine Multi-Asset Trend Fund (each, a "Fund" and, collectively, the "Funds").

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

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

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

2. Significant Accounting Policies

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

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

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

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

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

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

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

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

The Board of Trustees (the "Board") has adopted a pricing and valuation policy for use by each Fund and its Valuation Designee (as defined below) in calculating each Fund's NAV. Pursuant to Rule 2a-5 under the 1940 Act, each Fund has designated its primary investment adviser, either DoubleLine Capital LP ("DoubleLine Capital") or DoubleLine Alternatives LP ("DoubleLine Alternatives") (each, an "Adviser" and, collectively, the "Advisers"), as applicable, as the "Valuation Designee" to perform all of the fair value determinations as well as to perform all of the responsibilities that may be performed by a Valuation Designee in accordance with Rule 2a-5. Each Adviser, as Valuation Designee, is authorized to make all necessary determinations of the fair values of portfolio securities and other assets for which market quotations are not readily available or if it is deemed that the prices obtained from brokers and dealers or independent pricing services are unreliable.

The following is a summary of the fair valuations according to the inputs used to value the Fund's investments as of December 31, 2022:

Category	DoubleLine Total Return Bond Fund	DoubleLine Core Fixed Income Fund	DoubleLine Emerging Markets Fixed Income Fund	DoubleLine Multi-Asset Growth Fund (Consolidated)	DoubleLine Low Duration Bond Fund	DoubleLine Floating Rate Fund
Investments in Securities						
Level 1						
Short Term Investments	$ 116,605,968	$ 48,512,955	$ 18,125,987	$ 3,318,807	$ 24,544,755	$ 19,740,772
Affiliated Mutual Funds	—	448,502,550	—	3,881,405	—	—
Common Stocks	—	1,424,793	1,617,312	—	632,264	—
Warrants	—	11,266	—	—	—	—
Exchange Traded Funds	—	—	—	2,319,023	—	—
Real Estate Investment Trusts	—	—	—	649,550	—	—
Total Level 1	116,605,969	498,451,564	19,743,299	10,168,785	25,177,019	19,740,772
Level 2						
US Government and Agency Mortgage Backed Obligations	14,458,512,397	1,218,752,542	—	1,674,455	137,509,506	—
Non-Agency Residential Collateralized Mortgage Obligations	9,039,586,085	886,366,196	—	4,372,872	830,325,251	—
Non-Agency Commercial Mortgage Backed Obligations	2,979,940,584	464,106,102	—	—	845,079,852	1,362,534
US Government and Agency Obligations	2,654,009,112	1,371,292,346	—	—	1,166,025,790	—
Asset Backed Obligations	1,529,938,005	286,330,803	—	—	337,032,966	—
Collateralized Loan Obligations	1,222,234,925	324,625,697	—	—	1,012,764,366	3,057,119
US Corporate Bonds	—	1,084,153,669	—	—	342,675,076	9,775,560
Foreign Corporate Bonds	—	456,561,144	377,302,033	—	598,993,442	612,227
Bank Loans	—	276,765,038	—	—	313,871,021	218,910,535
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	120,102,505	165,738,428	—	53,876,644	—
Short Term Investments	—	28,150,363	—	4,602,283	185,365,983	—
Municipal Bonds	—	5,555,939	—	—	—	—
Escrow Notes	—	3,187	—	—	—	—
Total Level 2	31,884,221,108	6,522,765,531	543,040,461	10,649,610	5,823,519,897	233,717,975
Level 3						
Non-Agency Residential Collateralized Mortgage Obligations	142,980,737	783,811	—	—	—	—
Asset Backed Obligations	57,361,634	6,796,039	—	—	—	—
Common Stocks	—	1,379,265	—	—	—	739,519
Bank Loans	—	491,124	—	—	—	393,283
Rights	—	22,116	—	—	—	—
Warrants	—	—	—	—	—	—
Escrow Notes	—	—	—	—	—	—
Foreign Corporate Bonds	—	—	—	—	—	—
Collateralized Loan Obligations	—	—	—	92,090	—	—
Total Level 3	200,342,371	9,472,355	—	92,090	—	1,132,802
Total	$32,201,169,447	$7,030,689,450	$562,783,760	$20,910,485	$5,848,696,916	$254,591,549

Category	DoubleLine Total Return Bond Fund	DoubleLine Core Fixed Income Fund	DoubleLine Emerging Markets Fixed Income Fund	DoubleLine Multi-Asset Growth Fund (Consolidated)	DoubleLine Low Duration Bond Fund	DoubleLine Floating Rate Fund
Other Financial Instruments						
Level 1						
Futures Contracts	$ (28,266,221)	$ (3,012,145)	$ —	$ (142,497)	$ —	$ —
Total Level 1	(28,266,221)	(3,012,145)	—	(142,497)	—	—
Level 2						
Excess Return Swaps	—	—	—	187,043	—	—
Unfunded Loan Commitments	—	(225,330)	—	—	—	(216,153)
Total Level 2	—	(225,330)	—	187,043	—	(216,153)
Level 3	—	—	—	—	—	—
Total	$ (28,266,221)	$ (3,237,475)	$ —	$ 44,546	$ —	$ (216,153)

Category	DoubleLine Shiller Enhanced CAPE®	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund
Investments in Securities						
Level 1						
Short Term Investments	$ 51,035,424	$ 43,231,152	$ 11,533,492	$ 249,067	$ 6,388,725	$ 4,934,506
Common Stocks	—	39,410	150,391	—	—	—
Warrants	—	1,270	—	—	—	—
Total Level 1	51,035,424	43,271,832	11,683,883	249,067	6,388,725	4,934,506
Level 2						
Collateralized Loan Obligations	973,389,205	188,005,486	—	—	—	—
US Government and Agency Obligations	798,388,051	44,475,586	—	10,964,836	—	43,716,741
Non-Agency Residential Collateralized Mortgage Obligations	620,981,275	175,041,055	—	—	—	—
Non-Agency Commercial Mortgage Backed Obligations	569,535,021	124,818,905	—	—	—	—
Asset Backed Obligations	327,872,413	40,325,949	—	—	—	—
Bank Loans	345,656,151	80,782,072	—	—	—	—
Foreign Corporate Bonds	324,985,725	67,150,251	200,850,119	—	—	—
US Corporate Bonds	280,017,465	43,896,416	—	—	—	—
US Government and Agency Mortgage Backed Obligations	108,830,065	76,241,250	—	32,551,388	—	—
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	18,673,996	24,785,640	31,982,822	—	—	70,269,527
Short Term Investments	126,875,634	47,063,033	—	—	200,044,406	—
Excrow Notes	—	752	—	—	—	—
Total Level 2	4,495,205,001	912,586,395	232,832,941	43,516,224	200,044,406	113,986,268
Level 3						
Non-Agency Commercial Mortgage Backed Obligations	5,206,574	987,716	—	—	—	—
Non-Agency Residential Collateralized Mortgage Obligations	1,920,254	7,167,239	—	—	—	—
Common Stocks	703,130	304,112	—	—	—	—
Asset Backed Obligations	—	12,496,159	—	—	—	—
Bank Loans	—	107,387	—	—	—	—

Category	DoubleLine Shiller Enhanced CAPE®	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund
Rights	$ —	$ 5,301	$ —	$ —	$ —	$ —
Foreign Corporate Bonds	—	—	—	—	—	—
Warrants	—	—	—	—	—	—
Escrow Notes	—	—	—	—	—	—
Total Level 3	7,829,958	21,067,914	—	—	—	—
Total	$4,554,070,383	$976,926,141	$244,516,824	$43,765,291	$206,433,131	$118,920,774
Other Financial Instruments						
Level 1						
Futures Contracts	$ —	$ —	$ —	$ (126,668)	$ —	$ —
Total Level 1	—	—	—	(126,668)	—	—
Level 2						
Excess Return Swaps	(398,242,756)	—	—	—	(1,021,857)	—
Forward Currency Exchange Contracts	—	—	—	—	—	(139,760)
Unfunded Loan Commitments	—	(80,056)	—	—	—	—
Total Level 2	(398,242,756)	(80,056)	—	—	(1,021,857)	(139,760)
Level 3	—	—	—	—	—	—
Total	$ (398,242,756)	$ (80,056)	$ —	$ (126,668)	$ (1,021,857)	$ (139,760)

Category	DoubleLine Infrastructure Income Fund	DoubleLine Shiller Enhanced International CAPE®	Doubleline Real Estate and Income Fund	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund	DoubleLine Multi-Asset Trend Fund (Consolidated)
Investments in Securities						
Level 1						
Short Term Investments	$ 12,198,729	$ 4,048,938	$ 1,705,032	$ 668,110	$ 6,676,975	$ 265,518
Affiliated Mutual Funds	—	3,887,539	—	—	—	9,699,012
Total Level 1	12,198,729	7,936,477	1,705,032	668,110	6,676,975	9,964,530
Level 2						
Asset Backed Obligations	158,701,696	2,477,234	—	—	1,090,630	—
US Corporate Bonds	144,623,257	3,501,088	2,573,029	—	—	—
Foreign Corporate Bonds	53,279,187	3,147,643	524,972	1,215,732	—	—
Collateralized Loan Obligations	—	8,706,412	1,448,904	—	10,529,910	—
Short Term Investments	—	6,865,377	2,029,128	—	—	2,515,679
Non-Agency Residential Collateralized Mortgage Obligations	—	6,787,634	—	—	10,814,693	—
US Government and Agency Obligations	—	6,715,565	1,595,988	—	2,637,344	2,270,678
Non-Agency Commercial Mortgage Backed Obligations	—	5,496,313	1,615,962	—	10,163,543	—
US Government and Agency Mortgage Backed Obligations	—	1,165,168	—	—	2,596,797	—
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	167,586	—	7,047,156	—	—
Total Level 2	356,604,140	45,030,020	9,787,983	8,262,888	37,832,917	4,786,357

Category	DoubleLine Infrastructure Income Fund	DoubleLine Shiller Enhanced International CAPE®	Doubleline Real Estate and Income Fund	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund	DoubleLine Multi-Asset Trend Fund (Consolidated)
Level 3						
Foreign Corporate Bonds	$ 2,064,521	$ —	$ —	$ —	$ —	$ —
Asset Backed Obligations	—	—	—	—	5,247,789	—
Total Level 3	2,064,521	—	—	—	5,247,789	—
Total	$370,867,390	$52,966,497	$11,493,015	$8,930,998	$49,757,681	$14,750,887
Other Financial Instruments						
Level 1	$ —	$ —	$ —	$ —	$ —	$ —
Level 2						
Excess Return Swaps	—	(1,991,065)	(1,805,133)	—	—	(1,065,319)
Forward Currency Exchange Contracts	—	(1,928,862)	—	—	—	—
Total Level 2	—	(3,919,927)	(1,805,133)	—	—	—
Level 3	—	—	—	—	—	—
Total	$ —	$ (3,919,927)	$ (1,805,133)	$ —	$ —	$ (1,065,319)

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

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

DoubleLine Flexible Income Fund	Fair Value as of 3/31/2022	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation)[c]	Net Accretion (Amortization)	Purchases[a]	Sales[b]	Transfers Into Level 3[d]	Transfers Out of Level 3[d]	Fair Value as of 12/31/2022	Net Change in Unrealized Appreciation (Depreciation) on securities held at 12/31/2022[c]
Investments in Securities										
Asset Backed Obligations	$18,148,394	$(404,145)	$(4,322,802)	$ —	$806,374	$(1,731,662)	$—	$ —	$12,496,159	$(4,202,443)
Non-Agency Residential Collateralized Mortgage Obligations	8,647,146	104,644	(550,093)	92,976	—	(1,127,434)	—	—	7,167,239	(477,814)
Non-Agency Commercial Mortgage Backed Obligations	1,134,911	2,554	(67,801)	6,622	—	(88,570)	—	—	987,716	(81,594)
Common Stocks	502,597	(2,247)	(244,498)	—	54,043	(5,783)	—	—	304,112	(207,675)
Bank Loans	108,383	334	(3,603)	3,269	—	(996)	—	—	107,387	(3,250)
Rights	—	—	5,301	—	—	—	—	—	5,301	5,301
Collateralized Loan Obligations	73,653	—	(18,385)	841	11,955	—	—	(68,064)	—	—
Warrants	1,287	—	(17)	—	—	—	—	(1,270)	—	—
Escrow Notes	—	—	—	—	—	—	—	—	—	—
Foreign Corporate Bonds	—	—	—	—	—	—	—	—	—	—
Total	$28,616,371	$(298,860)	$(5,201,898)	$103,708	$872,372	$(2,954,445)	$—	$(69,334)	$21,067,914	$(4,972,793)

DoubleLine Income Fund	Fair Value as of 3/31/2022	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation)[c]	Net Accretion (Amortization)	Purchases[a]	Sales[b]	Transfers Into Level 3[d]	Transfers Out of Level 3[d]	Fair Value as of 12/31/2022	Net Change in Unrealized Appreciation (Depreciation) on securities held at 12/31/2022[c]
Investments in Securities										
Asset Backed Obligations	$7,811,068	$(131,791)	$(2,084,252)	$ (819)	$307,518	$ (653,935)	$—	$—	$5,247,789	$(2,003,287)
Non-Agency Commercial Mortgage Backed Obligations	1,157,833	(97,758)	149,266	5,659	—	(1,215,000)	—	—	—	—
Total	$8,968,901	$(229,549)	$(1,934,986)	$4,840	$307,518	$(1,868,935)	$—	$—	$5,247,789	$(2,003,287)

(a) *Purchases include all purchases of securities, payups and corporate actions.*
(b) *Sales include all sales of securities, maturities, and paydowns.*
(c) *Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at December 31, 2022 may be due to a security that was not held or categorized as Level 3 at either period end.*
(a) *Transfers into or out of Level 3 can be attributed to changes in the availability of pricing sources and/or in the observability of significant inputs used to measure the fair value of those instruments.*

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

DoubleLine Flexible Income Fund	Fair Value as of 12/31/2022	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average)[e]	Impact to valuation from an increase to input
Asset Backed Obligations	$12,496,159	Market Comparables	Market Quotes	$45.42 - $84.55 ($61.34)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Non-Agency Residential Collateralized Mortgage Obligations	$ 7,167,239	Market Comparables	Market Quotes	$91.47 ($91.47)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Non-Agency Commercial Mortgage Backed Obligations	$ 987,716	Market Comparables	Market Quotes	$75.63 ($75.63)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Common Stocks	$ 304,112	Market Comparables	Market Quotes	$0.02 - $24.00 ($15.54)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Bank Loans	$ 107,387	Market Comparables	Market Quotes	$100.00 ($100.00)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Rights	$ 5,301	Intrinsic Value	Asset Sale Proceeds	$6.75 - $7.50 ($7.14)	Significant changes in asset sale proceeds would have resulted in direct changes in fair value of the security
Warrants	$ —	Intrinsic Value	Underlying Equity Price	$0.00 ($0.00)	Significant changes in the Underlying Equity Price would have resulted in direct changes in the fair value of the security
Escrow Notes	$ —	Income Approach	Expected Value	$0.00 ($0.00)	Significant changes in the expected value would have resulted in direct changes in the fair value of the security
Foreign Corporate Bonds	$ —	Market Comparables	EBITDA Multiples	$0.00 ($0.00)	Significant changes in the EBITDA multiple would have resulted in direct changes in the fair value of the security

DoubleLine Income Fund	Fair Value as of 12/30/2022	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average)[(e)]	Impact to valuation from an increase to input
Asset Backed Obligations	$5,247,789	Market Comparables	Market Quotes	$32.33 - $5.533.79 ($1,241.25)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security

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