

DoubleLine Core Fixed Income Fund

Schedule of Investments

September 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 4.6%				
3,346,471	AASET Ltd., Series 2021-2A-B	3.54% (b)	01/15/2047	2,667,227
6,657,116	Business Jet Securities LLC, Series 2020-1A-A	2.98% (b)	11/15/2035	6,140,397
5,000,000	CANON, Series 2021-0001	3.50% (d)	11/05/2023	4,950,000
21,269,652	Carbon Level Mitigation Trust, Series 2021-5-CERT	0.61% (b)	10/13/2051	16,473,962
6,707,467	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	6,104,030
4,916,154	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (b)	04/15/2039	4,331,353
9,631,554	Castlelake Aircraft Structured Trust, Series 2021-1A-A	3.47% (b)	01/15/2046	8,458,710
3,000,000	Diamond Infrastructure Funding LLC, Series 2021-1A-C	3.48% (b)	04/15/2049	2,469,918
7,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	6,576,823
8,500,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (b)	02/15/2028	7,812,193
3,001,176	GAIA Aviation Ltd., Series 2019-1-A	3.97% (b)(f)	12/15/2044	2,413,807
4,013,781	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	2,956,608
1,555,555	HERO Funding Trust, Series 2016-1A-A	4.05% (b)	09/20/2041	1,505,609
12,650,555	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (b)	11/15/2039	10,468,473
14,561,847	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (b)	02/28/2051	12,452,741
14,000,000	LendingPoint Asset Securitization Trust, Series 2021-A-C	2.75% (b)	12/15/2028	13,177,520
11,805,483	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (b)	10/15/2039	10,239,898
1,114,891	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (b)	06/22/2043	1,037,609
1,627,046	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (b)	09/20/2040	1,460,910
7,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (b)	02/18/2042	7,477,753
5,446,867	NP SPE LLC, Series 2016-1A-A1	4.16% (b)	04/20/2046	5,210,931
5,000,000	NP SPE LLC, Series 2019-1A-A2	3.24% (b)	09/20/2049	4,442,461
14,254,655	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (b)	01/25/2029	13,322,298
3,958,564	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (b)	06/15/2044	3,374,196
19,450,000	Primrose Funding LLC, Series 2019-1A-A2	4.48% (b)	07/30/2049	17,766,130
3,814,551	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (b)	03/15/2040	3,023,089
4,987,500	SEB Funding LLC, Series 2021-1A-A2	4.97% (b)	01/30/2052	4,222,971
972,500	SERVPRO Master Issuer LLC, Series 2019-1A-A2	3.88% (b)	10/25/2049	863,658
4,038,943	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (b)	10/15/2042	3,495,891
10,313,661	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (b)	08/15/2030	10,011,780
75,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (b)(d)(o)	08/15/2030	2,179,646
8,051,376	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (b)(c)	05/25/2030	7,965,782
15,524,631	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (b)(c)	03/15/2047	14,156,460
13,207,945	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (b)(c)	02/15/2047	12,099,640
5,000,000	SoFi Professional Loan Program LLC, Series 2017-B-BFX	3.70% (b)(c)	05/25/2040	4,872,516
2,000,000	SoFi Professional Loan Program LLC, Series 2017-C-C	4.21% (b)(c)	07/25/2040	1,788,767
1,994,898	START Ireland, Series 2019-1-A	4.09% (b)	03/15/2044	1,612,316
3,002,972	Start Ltd., Series 2018-1-A	4.09% (b)	05/15/2043	2,430,762
4,270,630	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (b)	07/20/2048	3,897,293
5,102,980	Sunnova Helios Sol Issuer LLC, Series 2020-1A-A	3.35% (b)	02/01/2055	4,286,872
4,620,828	Sunrun Atlas Issuer LLC, Series 2019-2-A	3.61% (b)	01/30/2055	4,100,852
5,196,902	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (b)	07/15/2027	5,162,099
2,308,292	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	13.07% (b)(c)	06/15/2027	2,235,068
9,116,553	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	11.23% (b)(c)	08/15/2027	8,743,230
3,923,218	Upstart Pass-Through Trust, Series 2021-ST2-A	2.50% (b)	04/20/2027	3,750,074
855,388	Upstart Securitization Trust, Series 2020-2-A	2.31% (b)	11/20/2030	828,004
17,250,000	Upstart Securitization Trust, Series 2021-2-C	3.61% (b)	06/20/2031	15,336,382
1,233,144	Upstart Securitization Trust, Series 2021-3-A	0.83% (b)	07/20/2031	1,193,935
6,000,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (b)	07/20/2031	5,159,641
12,450,000	Upstart Securitization Trust, Series 2021-4-B	1.84% (b)	09/20/2031	11,126,386
15,550,000	Upstart Securitization Trust, Series 2021-4-C	3.19% (b)	09/20/2031	12,740,875
4,500,000	US Auto Funding LLC, Series 2021-1A-C	2.20% (b)	05/15/2026	4,215,343
8,000,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (b)	09/15/2045	6,678,567
11,072,165	Vivint Solar Financing LLC, Series 2020-1A-A	2.21% (b)	07/31/2051	9,009,054
11,240,081	WAVE LLC, Series 2019-1-A	3.60% (b)	09/15/2044	8,612,633
Total Asset Backed Obligations (Cost \$390,204,606)				349,091,143
Bank Loans - 3.8%				
1,315,000	AAvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	7.46%	04/20/2028	1,277,523
2,517,671	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	6.82%	02/27/2025	2,417,594
764,225	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	7.37%	02/16/2027	720,282
677,083	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	7.70%	02/16/2028	650,677
1,254,474	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	6.27%	12/23/2027	1,119,618
2,653,350	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	6.35%	07/31/2028	2,471,768
847,875	Air Canada, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	6.42%	08/11/2028	808,436
685,571	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.17%	04/22/2024	551,600

490,752	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	5.96%	10/08/2027	471,529
1,723,593	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	6.37%	05/09/2025	1,655,726
866,250	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.49%	11/05/2027	822,938
1,688,485	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	6.78%	05/12/2028	1,489,032
1,532,430	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	6.87%	06/13/2024	1,337,811
450,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	10.62%	06/16/2025	370,409
985,928	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	08/17/2028	958,199
843,445	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	5.76%	04/22/2026	663,374
909,760	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	7.67%	02/01/2027	871,855
301,898	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%)	8.17%	02/01/2027	289,318
253,398	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	7.21%	02/15/2029	242,628
285,252	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	7.56%	02/15/2029	273,129
1,111,400	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	01/29/2027	1,024,872
925,350	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	9.03%	10/20/2028	869,005
1,003,718	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	6.88%	03/03/2028	917,147
1,347,195	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	5.37%	02/22/2028	1,292,007
2,487,667	Applied Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	5.25%	09/19/2024	2,431,707
1,260,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.50%, 0.75% Floor)	9.17%	09/19/2025	1,245,510
400	APX Group, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.25%, 0.50% Floor)	8.50%	07/10/2028	379
1,068,800	APX Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.24%	07/10/2028	1,013,260
944,786	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.50%	03/06/2025	777,559
134,919	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.75%	03/06/2025	110,566
2,088,225	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	12/11/2028	1,933,696
490,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.75%, 0.50% Floor)	8.87%	12/10/2029	429,977
1,869,000	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	02/12/2027	1,773,214
592,025	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	6.53%	02/12/2027	561,870
870,992	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.25%, 0.50% Floor)	8.37%	10/25/2028	744,698
894,785	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 8.88%, 0.75% Floor)	11.99%	10/25/2029	823,202
1,023,269	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	6.37%	12/23/2026	870,423
295,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	8.37%	01/31/2028	223,831
2,130,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	8.37%	01/19/2029	1,640,100
1,600,604	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%, 0.75% Floor)	8.68%	05/08/2028	1,262,476
574,777	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.07%	12/15/2027	314,150
134,752	Aveanna Healthcare LLC, Senior Secured First Lien (1 Month LIBOR USD + 3.75%, 0.50% Floor)	6.80%	07/17/2028	108,897
570,401	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	6.80%	07/17/2028	460,956
635,000	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%, 0.50% Floor)	10.05%	12/10/2029	469,900
1,586,025	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	6.10%	05/10/2027	1,478,477
801,387	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	7.05%	11/02/2026	770,906
208,950	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.63%, 0.50% Floor)	7.76%	06/11/2026	200,461
1,872,589	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	6.03%	06/16/2025	1,755,552
1,330,313	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	7.42%	06/05/2028	1,286,060
1,026,373	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	10/02/2025	975,449
70,382	Bright Bidco B.V.	11.04% (e)	02/28/2023	70,382
974,096	Bright Bidco B.V.	3.50% (e)(g)	06/30/2024	242,306
1,145,251	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	5.87%	08/01/2025	1,097,877
217,230	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	5.62%	06/07/2028	207,001

815,475	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.07%	11/30/2027	784,132
981,240	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	07/21/2025	969,117
213,400	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	08/12/2026	205,291
606,050	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.88%	06/30/2025	554,536
1,715,009	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)	6.13%	10/18/2028	1,513,496
2,640,994	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	01/29/2027	2,142,507
2,118,600	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	6.04%	10/22/2026	2,051,949
2,120,069	Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)	7.81%	07/14/2026	1,924,959
885,000	Central Parent, Inc. (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	6.61%	07/06/2029	854,631
1,046,905	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	02/01/2027	1,009,824
1,237,950	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.56%	12/01/2027	1,177,891
1,455,300	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.37%	09/29/2028	1,401,177
375,272	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	5.81%	11/22/2028	360,965
1,359,008	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	6.31%	08/21/2026	1,218,011
947,321	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	6.42%	09/18/2024	875,287
1,825,425	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)	7.31%	04/13/2029	1,727,062
1,561,143	CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	12/17/2026	1,466,179
2,462,883	CNT Holdings Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	6.25%	11/08/2027	2,353,149
142,190	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	6.44%	05/15/2028	139,346
1,443,792	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	7.40%	04/16/2029	1,390,329
1,592,963	Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.00%	05/17/2028	1,351,031
653,250	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	6.03%	12/11/2026	609,975
1,004,500	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.37%	05/13/2027	968,504
1,595,157	Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)	6.42%	02/10/2028	1,427,665
795,145	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.63%	06/02/2028	602,323
1,895,475	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	6.27%	10/16/2028	1,601,676
511,450	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.07%	01/15/2026	480,124
437,325	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	03/17/2025	415,186
1,301,615	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	5.79%	05/01/2024	1,191,674
1,225,211	DCert Buyer, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	6.90%	10/16/2026	1,172,288
1,055,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 7.00%)	9.90%	02/19/2029	989,063
2,427,549	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	6.78%	04/09/2027	2,296,061
1,237,322	Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	5.84%	12/01/2027	1,125,963
275,000	Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor)	9.34%	12/01/2028	244,292
565,213	DexKo Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)	6.87%	10/04/2028	521,231
306,515	(3 Month LIBOR USD + 3.75%, 0.50% Floor)	7.42%	10/04/2028	282,664
2,323,094	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.27%	03/31/2028	2,171,373
250,000	DG Investment Intermediate Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%, 0.75% Floor)	9.87%	03/19/2029	234,688
2,511,025	Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)	5.56%	09/29/2028	2,321,443
710,691	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	5.95%	08/24/2026	141,882
1,441,065	DirectTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)	8.12%	08/02/2027	1,346,049
472,831	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.02%	04/06/2026	437,910

879,465	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	04/06/2026	814,512
1,139,275	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	11/24/2028	1,073,767
910,792	Edgewater Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	12/12/2025	803,828
648,497	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	7.92%	03/31/2026	607,428
805,657	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	7.67%	02/06/2025	753,797
871,203	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.75% Floor)	8.40%	07/28/2028	831,999
547,368	Element Materials Technology Group, Inc.	7.28% (e)	06/24/2029	516,579
252,632	Element Materials Technology Group, Inc.	7.28% (e)	06/24/2029	238,421
1,568,781	Endurance International Group, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.75% Floor)	6.18%	02/10/2028	1,333,464
1,137,820	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	6.33%	03/31/2027	322,384
464,686	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	6.83%	03/31/2027	216,079
118,186	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	7.62%	02/04/2027	110,568
480,150	Everi Holdings Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	5.62%	08/03/2028	463,172
1,008,576	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	5.68%	05/01/2026	977,426
811,777	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	5.57%	12/15/2027	796,861
1,348,225	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	7.03%	01/29/2029	1,254,550
1,670,556	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	03/31/2025	1,608,954
1,198,975	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	7.12%	12/18/2028	1,106,054
1,127,777	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.87%	01/29/2027	1,095,827
492,643	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 8.00%, 1.50% Floor)	11.67% (d)	06/30/2027	492,643
1,184,035	Freeport LNG Investments LLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	6.21%	12/21/2028	1,099,039
1,682,930	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.24%	10/30/2026	1,588,005
905,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	7.05%	02/01/2029	845,419
943,594	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	7.63%	02/19/2026	938,536
651,590	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	8.17%	09/29/2028	643,445
593,826	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	7.37%	03/14/2025	516,670
706,776	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.81%	10/02/2025	616,308
984,245	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.56%	04/28/2028	957,178
1,561,990	Grab Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	7.62%	01/29/2026	1,471,207
2,052,862	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	7.69%	09/30/2026	1,981,012
1,901,283	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.87%	03/06/2028	1,763,440
2,679,266	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)	7.12%	12/01/2027	2,558,458
382,800	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 0.75% Floor)	7.74%	06/16/2028	359,832
287,115	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	10/12/2028	256,968
455,899	(3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.14%	10/12/2028	408,030
573,686	(6 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	10/12/2028	513,449
468,162	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.75%, 1.00% Floor)	9.39%	08/25/2026	373,109
267,853	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	9.87%	08/25/2026	213,469
1,674,594	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	7.08%	04/30/2025	1,556,535
2,154,286	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	7.45%	03/13/2028	2,043,889
2,095,467	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	6.21%	05/23/2025	1,652,276
1,390,950	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	6.73%	04/21/2028	1,296,199
1,073,650	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	4.88%	03/15/2028	1,033,726
1,850,000	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	6.34%	02/26/2029	1,531,800

2,030,947	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	6.62%	07/01/2024	1,971,928
619,663	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	9.37%	07/07/2025	611,400
664,424	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	5.94%	07/03/2028	650,930
999,768	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	05/01/2026	941,746
1,855,675	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.88%	10/27/2028	1,806,973
1,844,822	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	1,735,978
2,458,875	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	8.42%	03/31/2028	2,289,213
1,009,366	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	01/02/2026	983,183
755,543	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	7.33%	12/01/2027	592,236
2,244,629	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	05/05/2028	2,173,878
1,588,950	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	7.52%	07/07/2028	1,058,638
1,966,598	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.87%	03/24/2026	1,864,591
701,687	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	5.99%	12/11/2026	621,958
942,875	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	5.87%	09/22/2028	902,412
850,725	Kraton Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	6.72%	03/15/2029	822,813
1,886,843	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.82%	12/22/2026	1,755,293
772,200	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%, 0.75% Floor)	7.38%	05/08/2028	657,339
240,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.50%, 0.75% Floor)	10.38%	04/30/2029	187,200
1,038,030	LBM Acquisition LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 0.75% Floor)	7.12%	12/17/2027	911,131
429,713	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.37%	03/24/2025	415,747
766,959	LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	7.80%	08/31/2027	536,058
2,103,776	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.37%	03/15/2027	1,919,211
1,402,378	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	06/30/2027	1,275,287
1,545,438	Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	6.82%	06/21/2028	1,432,010
359,947	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	5.55%	10/19/2027	349,825
875,821	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	08/29/2025	836,957
2,722,217	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	7.25%	05/04/2028	2,562,300
1,591,013	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	6.36%	03/01/2029	1,455,490
1,094,318	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.37%	08/31/2026	928,343
2,686,500	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.37%	10/23/2028	2,475,355
529,026	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.17%	03/02/2026	507,246
1,070,081	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	07/21/2028	1,001,195
542,161	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	7.92%	04/14/2028	439,150
2,453,897	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.67%	10/01/2027	2,344,699
1,030,750	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	8.78%	06/21/2027	1,037,929
2,230,860	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.00%)	8.13%	03/27/2026	2,125,095
1,349,800	Mirion Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 0.50% Floor)	5.63%	10/20/2028	1,295,241
1,599,664	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	05/14/2026	1,547,395
1,689,913	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	6.73%	10/16/2028	1,536,131
220,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.50%, 0.50% Floor)	9.57%	10/15/2029	206,525
1,444,088	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.50% Floor)	7.13%	08/28/2028	1,395,350
492,035	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	10/19/2026	485,190
523,800	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	5.31%	08/28/2026	504,158

806,620	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	6.37%	10/20/2025	748,644
1,081,825	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	7.44%	11/09/2028	990,211
2,438,987	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	6.98%	11/16/2027	2,280,452
2,322,429	Organon & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	6.19%	06/02/2028	2,275,981
1,071,878	Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	6.21%	10/05/2028	1,042,069
330,000	Osmosis Buyer Limited, Senior Secured First Lien	7.03% (e)	07/31/2028	307,829
385,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	7.17%	10/24/2025	371,205
2,439,988	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	7.42%	11/30/2027	2,325,614
1,691,918	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	6.01%	03/06/2028	1,557,098
1,097,453	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.56%	10/28/2027	1,043,492
1,791,434	Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.75% Floor)	5.53%	12/28/2027	1,529,436
1,161,958	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	7.42%	03/31/2027	1,029,786
461,152	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	05/29/2026	449,176
1,737,274	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	7.37%	12/15/2028	1,488,262
64,473	Pediatric Associates Holding Company LLC, Senior Secured First Lien Delayed-Draw Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92%	12/29/2028	62,216
27,172	(3 Month LIBOR USD + 3.25%, 0.50% Floor)	6.06%	12/29/2028	26,221
1,209,711	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	5.08%	12/29/2028	1,167,371
453,863	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	5.88%	05/03/2029	437,410
2,459,489	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.87%	02/01/2028	2,337,437
653,363	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	5.63%	04/20/2029	645,195
2,438,100	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.87%	02/11/2028	2,315,695
1,205,904	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	6.62%	02/14/2025	1,119,983
1,285,413	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	6.13%	06/23/2025	1,233,996
2,118,328	Phoenix Services International LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.67% (g)	03/03/2025	419,694
489,041	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	01/21/2028	475,869
1,836,867	Playa Resorts Holding B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	5.87%	04/29/2024	1,775,736
725,000	PMHC, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	6.98%	04/23/2029	588,385
581,150	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.94%	12/29/2027	556,451
908,251	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	7.21%	10/15/2025	741,741
2,504,700	Polaris Newco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.67%	06/02/2028	2,317,899
434,500	PQ Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 0.50% Floor)	5.31%	06/09/2028	415,165
165,542	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	5.94%	07/03/2028	162,180
661,586	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	7.87%	03/11/2026	620,994
1,580,313	Pregis Topco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	6.81%	07/31/2026	1,509,198
	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.17%	10/02/2028	271,901
301,610	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	6.28%	10/02/2028	545,267
604,844	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	6.29%	10/02/2028	278,887
309,359	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 6.75%, 0.50% Floor)	9.03%	09/21/2029	117,562
137,500	(3 Month LIBOR USD + 6.75%, 0.50% Floor)	9.92%	09/21/2029	117,563
137,500	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	6.12%	01/29/2025	2,447,195
2,642,046	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	6.32%	08/31/2028	1,364,317
1,449,050	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	02/12/2027	1,418,078
1,620,661	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	06/11/2028	523,108
542,275	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	6.37%	09/25/2026	1,184,289
1,276,855	Radiology Partners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.33%	07/09/2025	865,155
1,021,436				

875,778	(1 Month LIBOR USD + 4.25%)	7.30%	07/09/2025	741,785
549,741	Redstone Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	7.53%	04/27/2028	410,657
1,227,585	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	11/14/2025	1,144,502
2,031,840	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.77%	05/30/2025	1,937,867
640,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	10.12%	05/29/2026	614,666
709,200	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.06%	02/17/2028	648,918
110,237	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	3,307
1,336,500	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	5.62%	10/20/2028	1,187,981
410,380	Sabre GBLB, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	02/22/2024	405,380
877,800	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	5.91%	04/16/2029	854,977
535,767	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	8.17%	11/01/2024	473,567
1,151,727	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	09/30/2026	1,094,140
937,044	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	04/17/2026	897,613
905,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.46%	10/20/2027	909,878
1,403,717	SMG US Midco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	01/23/2025	1,342,304
2,426,960	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	7.17%	10/07/2027	2,338,983
1,845,004	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	7.12%	10/05/2027	1,750,447
1,206,838	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.14%	03/06/2028	1,063,526
2,078,609	SRS Distribution, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	6.31%	06/02/2028	1,924,012
854,619	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	7.78%	04/16/2026	753,578
902,738	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	5.89%	07/21/2026	870,239
448,569	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	7.42%	10/01/2026	418,542
988,596	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	6.67%	03/05/2027	958,326
517,437	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	7.38%	08/07/2028	473,455
703,552	SWF Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.60%	10/06/2028	553,696
440,243	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	6.67%	05/29/2026	417,496
465,843	(3 Month LIBOR USD + 3.00%)	6.07%	05/29/2026	441,773
947,363	(3 Month LIBOR USD + 3.00%)	5.81%	05/29/2026	898,413
790,833	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	5.87%	02/06/2024	726,577
819,625	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	7.37%	04/06/2028	782,230
588,821	Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.87%	12/07/2026	319,803
858,224	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	6.03%	08/31/2028	838,270
12,165	TGP Holdings LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	6.37%	06/29/2028	9,689
369,043	TGP Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	6.37%	06/29/2028	293,921
393,025	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	6.28%	01/18/2029	380,448
1,128,860	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	6.62%	04/07/2028	1,039,025
1,260,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	9.87%	07/20/2026	1,121,400
9,557	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	5.83%	07/14/2028	9,154
498,780	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	5.83%	07/14/2028	477,707
681,473	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.37%	06/01/2028	633,610
2,046,209	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	5.88%	03/28/2025	1,841,373
914,703	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	5.37%	12/01/2028	887,838
1,136,255	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	7.12%	01/25/2024	1,048,707
1,241,625	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	5.17%	02/28/2025	1,231,282
1,133,295	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.95%	09/27/2024	1,110,277

2,027,267	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.37%	03/03/2028	1,909,310
23,964	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	22,764
268,776	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.67%	09/15/2028	255,303
1,728,910	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	7.17%	03/31/2028	1,560,099
62,828	Uber Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	6.57%	02/25/2027	61,437
93,113	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	05/04/2026	89,039
395,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.50% Floor)	7.54%	05/03/2027	375,580
610,193	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.27%	08/27/2025	601,327
2,051,093	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.53%	04/21/2028	1,966,342
490,877	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	6.40%	10/22/2025	484,601
325,788	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	07/01/2026	323,170
275,000	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	6.25%	06/25/2029	268,813
793,473	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	6.31%	10/28/2024	765,455
840,622	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.17%	10/28/2024	810,940
2,401,649	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	7.12%	08/27/2025	2,335,603
727,650	Viad Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.50% Floor)	8.12%	07/31/2028	693,691
886,050	Victoria's Secret & Company, Senior secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	6.39%	08/02/2028	831,779
2,433,102	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	02/26/2027	2,363,150
12,751	VT Topco, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.87%	08/01/2025	12,177
343,311	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.87%	08/01/2025	327,862
625,275	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	5.38%	12/15/2028	609,643
1,000,430	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	02/05/2026	930,901
704,139	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.75%, 1.00% Floor)	9.13%	06/22/2026	681,399
2,094,446	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.50% Floor)	7.87%	08/17/2028	2,066,957
1,265,438	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.37%	08/03/2028	1,174,484
423,968	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 0.75% Floor)	7.55%	05/11/2028	313,617
1,694,209	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.67%	07/26/2028	1,547,821
692,145	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	03/09/2027	581,752
1,037,127	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	6.69%	11/01/2028	1,009,514
850,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.32%	04/28/2028	813,025
Total Bank Loans (Cost \$321,011,919)				297,257,568

Collateralized Loan Obligations - 4.4%

1,000,000	AIMCO Ltd., Series 2018-AA-D (3 Month LIBOR USD + 2.55%)	5.29% (b)	04/17/2031	891,768
3,500,000	Aimco Ltd., Series 2020-11A-AR (3 Month LIBOR USD + 1.13%, 1.13% Floor)	3.87% (b)	10/17/2034	3,399,312
5,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	3.72% (b)	10/16/2034	4,850,977
1,000,000	Apidos, Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	5.11% (b)	04/15/2031	872,670
1,500,000	Apidos, Series 2015-20A-CR (3 Month LIBOR USD + 2.95%)	5.69% (b)	07/16/2031	1,325,311
5,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	6.64% (b)	05/28/2030	4,546,654
3,400,000	Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	5.31% (b)	01/21/2031	2,964,548
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 3.10%, 3.10% Floor)	5.88% (b)	07/25/2034	443,727
1,000,000	Bain Capital Credit Ltd., Series 2022-3A-D (Secured Overnight Financing Rate 3 Month + 3.70%, 3.70% Floor)	4.84% (b)	07/17/2035	873,398
5,000,000	Barings Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	5.66% (b)	10/21/2030	4,495,775
3,250,000	Barings Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)	6.34% (b)	07/18/2029	3,022,850
2,000,000	Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%)	5.11% (b)	04/15/2031	1,736,598
5,100,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	5.61% (b)	07/20/2029	4,474,300
2,000,000	Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	5.41% (b)	10/15/2030	1,784,969
3,000,000	Barings Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	6.16% (b)	04/16/2035	2,693,533
2,250,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	5.91% (b)	04/15/2036	2,017,438
5,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	5.71% (b)	10/15/2036	4,449,107
1,000,000	Barings Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	5.66% (b)	07/15/2034	868,327
4,000,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	5.31% (b)	04/21/2031	3,449,331
2,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	6.01% (b)	11/15/2030	1,728,280

2,400,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	5.71% (b)	10/21/2030	2,118,190
1,000,000	Buckhorn Park Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	5.84% (b)	07/18/2034	861,046
4,500,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	5.51% (b)	07/15/2030	4,091,376
2,750,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	5.53% (b)	01/30/2031	2,356,828
3,000,000	Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%)	5.31% (b)	07/15/2031	2,612,934
1,500,000	Canyon Capital Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.51% (b)	07/15/2030	1,358,564
4,000,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	5.41% (b)	07/15/2031	3,609,218
2,500,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	5.61% (b)	04/17/2034	2,143,937
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.56% (b)	07/17/2034	883,811
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-3A-DRR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	6.01% (b)	07/20/2034	4,307,969
2,500,000	Carlyle Global Market Strategies Ltd., Series 2016-4A-CR (3 Month LIBOR USD + 2.80%, 2.80% Floor)	5.51% (b)	10/20/2027	2,195,355
9,000,000	Carlyle Global Market Strategies Ltd., Series 2021-9A-D (3 Month LIBOR USD + 3.20%, 3.20% Floor)	5.91% (b)	10/20/2034	8,012,989
6,000,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	5.33% (b)	01/22/2035	5,498,296
5,000,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	6.13% (b)	01/22/2035	4,425,178
5,000,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.71% (b)	04/20/2034	4,382,344
4,500,000	CIFC Funding Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.50%)	6.23% (b)	04/23/2029	4,169,257
1,000,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	5.59% (b)	07/18/2031	895,414
9,500,000	Columbia Cent Ltd., Series 2018-27A-DR (3 Month LIBOR USD + 3.83%, 3.83% Floor)	6.61% (b)	01/25/2035	8,087,184
3,250,000	Cook Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.60%)	5.34% (b)	04/17/2030	2,822,220
2,000,000	Dryden Ltd., Series 2018-57A-D (3 Month LIBOR USD + 2.55%, 2.55% Floor)	5.46% (b)	05/15/2031	1,747,277
3,000,000	Dryden Senior Loan Fund, Series 2015-40A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	6.01% (b)	08/15/2031	2,704,272
2,006,000	Dryden Senior Loan Fund, Series 2016-42A-DR (3 Month LIBOR USD + 2.93%)	5.44% (b)	07/15/2030	1,742,895
2,200,000	Dryden Senior Loan Fund, Series 2016-43A-DR3 (3 Month LIBOR USD + 3.25%, 3.25% Floor)	5.96% (b)	04/20/2034	1,943,005
2,250,000	Fillmore Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	5.41% (b)	07/15/2030	2,014,040
2,000,000	Gilbert Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.95%)	5.46% (b)	10/15/2030	1,820,074
4,000,000	Gilbert Park Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.40%)	8.91% (b)	10/15/2030	3,494,261
7,000,000	Goldentree Loan Management Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	5.56% (b)	04/22/2030	6,272,353
3,500,000	Goldentree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD + 2.40%)	5.14% (b)	01/21/2031	3,156,722
2,000,000	Grippen Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.30%)	6.01% (b)	01/20/2030	1,847,229
1,503,162	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	6.41% (b)	10/22/2025	1,429,822
5,000,000	Hayfin Ltd., Series 2018-9A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	4.59% (b)	04/28/2031	4,766,971
1,000,000	Hayfin Ltd., Series 2019-1A-B1R (3 Month LIBOR USD + 1.85%, 1.85% Floor)	4.64% (b)	04/28/2031	945,597
1,500,000	Highbridge Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.51% (b)	10/15/2030	1,303,371
1,481,500	Highbridge Loan Management Ltd., Series 4A-2014-A2R (3 Month LIBOR USD + 1.50%)	4.29% (b)	01/28/2030	1,429,602
2,500,000	Highbridge Loan Management Ltd., Series 8A-2016-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	5.61% (b)	07/22/2030	2,146,817
4,000,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	5.46% (b)	07/21/2031	3,446,541
2,000,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	5.96% (b)	07/15/2027	1,893,215
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	5.51% (b)	10/20/2027	1,876,433
2,000,000	LCM LP, Series 25A-D (3 Month LIBOR USD + 3.45%)	6.16% (b)	07/22/2030	1,755,791
3,250,000	LCM LP, Series 28A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	5.66% (b)	10/21/2030	2,763,193
4,000,000	LCM LP, Series 30A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.71% (b)	04/21/2031	3,525,980
4,000,000	Madison Park Funding Ltd., Series 2014-14A-DRR (3 Month LIBOR USD + 2.95%, 2.95% Floor)	5.71% (b)	10/22/2030	3,582,921
5,000,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	5.68% (b)	10/21/2030	4,508,817
3,750,000	Madison Park Funding Ltd., Series 2019-34A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	6.13% (b)	04/26/2032	3,439,569
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor)	5.91% (b)	01/22/2035	868,453
4,000,000	Magnetite Ltd., Series 2015-14RA-D (3 Month LIBOR USD + 2.85%)	5.59% (b)	10/20/2031	3,558,211
1,500,000	Magnetite Ltd., Series 2016-18A-DR (3 Month LIBOR USD + 2.70%)	5.61% (b)	11/15/2028	1,382,625
2,000,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.83% (b)	01/25/2035	1,755,754
1,000,000	Magnetite Ltd., Series 2021-31A-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.51% (b)	07/17/2034	882,984
1,000,000	Magnetite Ltd., Series 2021-31A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	8.51% (b)	07/17/2034	854,878
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.76% (b)	10/21/2030	890,587
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2014-18A-CR2 (3 Month LIBOR USD + 3.00%)	5.73% (b)	10/21/2030	1,763,212
2,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-29A-D (3 Month LIBOR USD + 3.10%, 3.10% Floor)	5.84% (b)	10/20/2031	2,260,757
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-DR (3 Month LIBOR USD + 2.70%, 2.70% Floor)	5.44% (b)	01/20/2032	1,802,798
6,000,000	Oak Hill Credit Funding Ltd., Series 2014-10RA-D1R (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.76% (b)	04/20/2034	5,318,359
5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%, 3.90% Floor)	6.41% (b)	07/16/2029	4,956,446
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.74% (b)	07/17/2030	1,730,472
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (3 Month LIBOR USD + 2.50%)	5.28% (b)	01/27/2031	1,711,191
2,250,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (3 Month LIBOR USD + 2.75%, 2.75% Floor)	5.66% (b)	02/14/2031	1,990,136
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD + 5.45%, 5.45% Floor)	8.21% (b)	01/22/2030	2,030,209
10,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.95%)	5.46% (b)	07/15/2030	8,653,453
5,460,000	Octagon Investment Partners Ltd., Series 2017-1A-CR (3 Month LIBOR USD + 3.30%)	6.01% (b)	03/18/2030	4,835,778

1,760,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	8.91% (b)	03/17/2030	1,465,958
1,500,000	Octagon Investment Partners Ltd., Series 2018-18A-C (3 Month LIBOR USD + 2.70%)	5.44% (b)	04/16/2031	1,282,899
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	5.63% (b)	07/25/2030	2,195,868
3,500,000	Octagon Investment Partners Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)			
1,000,000	Octagon Investment Partners Ltd., Series 2020-5A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	6.06% (b)	01/22/2035	3,008,238
1,000,000	OHA Credit Funding Ltd., Series 2016-13A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	5.91% (b)	01/18/2033	915,483
2,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.93% (b)	10/23/2034	883,925
5,000,000	Race Point Ltd., Series 2013-8A-DR2 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	5.76% (b)	10/21/2030	1,800,039
3,500,000	Sound Point Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	6.48% (b)	02/20/2030	4,493,316
9,000,000	Sound Point Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	6.56% (b)	10/20/2028	3,314,488
7,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	6.43% (b)	01/23/2029	8,551,504
7,000,000	Sound Point Ltd., Series 2019-3A-DR (3 Month LIBOR USD + 3.50%, 3.50% Floor)	5.81% (b)	07/17/2034	5,927,932
2,000,000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	6.28% (b)	10/25/2034	6,116,605
4,000,000	Sound Point Ltd., Series 2020-3A-D (3 Month LIBOR USD + 3.65%, 3.65% Floor)	6.06% (b)	07/20/2034	1,709,651
1,250,000	Sound Point Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.25%, 3.25% Floor)	6.43% (b)	01/26/2032	3,547,784
1,000,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	6.03% (b)	10/25/2034	1,051,281
10,000,000	Steward Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	6.18% (b)	10/25/2034	857,088
3,000,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.11% (b)	01/15/2030	8,617,479
2,000,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	5.56% (b)	10/15/2031	2,702,623
2,250,000	THL Credit Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.16% (b)	04/17/2028	1,889,000
1,000,000	THL Credit Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.74% (b)	07/18/2031	1,987,887
4,000,000	THL Credit Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%, 3.40% Floor)	8.26% (b)	01/15/2031	795,835
3,000,000	THL Credit Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%, 3.72% Floor)	6.16% (b)	10/22/2031	3,492,415
5,000,000	THL Credit Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	6.46% (b)	04/18/2036	2,597,559
4,000,000	THL Credit Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	6.36% (b)	04/16/2035	4,405,812
2,500,000	THL Credit Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	5.41% (b)	07/15/2030	3,520,853
3,000,000	THL Credit Wind River Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	5.51% (b)	07/15/2030	2,162,462
10,000,000	Trimaran CAVU LLC, Series 2021-3A-D (3 Month LIBOR USD + 3.78%, 3.78% Floor)	5.66% (b)	01/21/2031	2,632,500
1,000,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)	6.52% (b)	01/18/2035	9,029,220
1,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor)	5.61% (b)	04/21/2031	873,181
3,000,000	Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%)	5.76% (b)	04/15/2032	888,824
3,000,000	Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	5.54% (b)	04/18/2031	2,618,998
4,000,000	Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	5.86% (b)	04/20/2034	2,655,529
5,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	5.26% (b)	07/15/2031	3,495,946
		3.88% (b)	07/20/2032	4,850,292
Total Collateralized Loan Obligations (Cost \$375,617,835)				334,862,528

Foreign Corporate Bonds - 6.7%

263,743	1375209 B.C. Ltd.	9.00%	01/30/2028	263,083
1,440,000	Adani International Container Terminal Private Ltd.	3.00% (b)	02/16/2031	1,108,324
3,072,000	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	2,364,425
1,000,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	868,921
214,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	187,618
1,700,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	1,416,705
700,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	504,185
16,985,000	Aercap Global Aviation Trust	3.40%	10/29/2033	12,347,945
4,500,000	AES Andres B.V.	5.70% (b)	05/04/2028	3,702,487
3,200,000	AI Candelaria Spain S.A.	5.75% (b)	06/15/2033	2,183,040
900,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	613,980
800,000	Altice Financing S.A.	5.00% (b)	01/15/2028	617,952
1,305,000	Altice France Holding S.A.	6.00% (b)	02/15/2028	830,538
2,100,000	Altice France Holding S.A.	5.13% (b)	07/15/2029	1,573,887
1,660,000	Altice France Holding S.A.	5.50% (b)	10/15/2029	1,253,140
1,050,000	AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	815,962
1,940,000	Anheuser-Busch InBev Worldwide, Inc.	4.90%	02/01/2046	1,690,581
12,575,000	Anheuser-Busch InBev Worldwide, Inc.	4.60%	04/15/2048	10,450,705
340,000	ARD Finance S.A. (7.25% PIK)	6.50% (b)	06/30/2027	233,488
16,947,000	Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%) (5 Year CMT Rate + 1.70%)			
1,053,428	Avation Capital S.A. (9.00% PIK)	2.57% (b)	11/25/2035	12,326,194
10,775,000	Avolon Holdings Funding Ltd.	8.25% (b)	10/31/2026	842,624
2,400,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	3.25% (b)	02/15/2027	9,037,229
700,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	6.65% (a)(b)	04/22/2031	1,763,547
500,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	613,561
1,500,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	3.13% (b)	07/01/2030	438,258
550,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.03%)	4.00%	07/08/2030	1,338,810
4,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	6.63% (a)	01/24/2032	432,665
2,521,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.63% (a)	01/10/2028	3,557,060
300,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(b)	06/27/2029	2,154,384
4,000,000	Bangkok Bank PCL (5 Year CMT Rate + 4.73%)	7.50% (a)	06/27/2029	256,373
1,200,000	Bank Hapoalim B.M.	5.00% (a)	09/23/2025	3,547,920
750,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.26% (b)(c)	01/21/2032	1,003,043
10,236,000	Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.28% (b)	01/29/2031	639,375
13,260,000	Bank of Nova Scotia (5 Year CMT Rate + 2.05%)	3.80%	12/15/2032	8,889,036
		4.59%	05/04/2037	11,140,332

11,985,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	4.30%	05/16/2024	11,979,548
15,425,000	BAT Capital Corporation	3.46%	09/06/2029	12,578,050
900,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	746,107
600,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	514,584
1,775,000	Bell Telephone Company of Canada	3.65%	08/15/2052	1,255,853
1,076,538	Biocanico Sovereign Certificate Limited	0.00%	06/05/2034	684,701
14,430,000	BNP Paribas S.A. (Secured Overnight Financing Rate + 1.51%)	3.05% (b)	01/13/2031	11,494,786
11,805,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	4.77% (b)	09/26/2023	11,786,289
1,205,000	Bombardier, Inc.	7.88% (b)	04/15/2027	1,111,287
7,480,000	BPCE S.A.	1.00% (b)	01/20/2026	6,470,189
1,400,000	Braskem Idesa SAPI	6.99%	02/20/2032	938,000
2,800,000	C&W Senior Financing	6.88%	09/15/2027	2,291,506
2,100,000	CAP S.A.	3.90% (b)	04/27/2031	1,487,098
4,000,000	CAP S.A.	3.90%	04/27/2031	2,832,569
5,765,000	CCL Industries, Inc.	3.05% (b)	06/01/2030	4,638,545
3,400,000	CEMEX, S.A.B de C.V. (5 Year CMT Rate + 4.53%)	5.13% (a)	06/08/2026	2,728,500
5,000,000	Chile Electricity PEC S.p.A.	0.00% (b)	01/25/2028	3,545,645
4,325,000	CI Financial Corporation	4.10%	06/15/2051	2,581,961
11,980,000	Commonwealth Bank of Australia	4.32% (b)	01/10/2048	8,865,166
5,400,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (a)(g)	11/29/2022	87,750
2,000,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	1,761,820
1,233,701	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (b)	04/01/2025	488,556
1,748,297	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(b)	10/17/2022	305,952
1,750,000	Ecopetrol S.A.	4.63%	11/02/2031	1,227,581
900,000	Ecopetrol S.A.	5.88%	05/28/2045	546,372
9,200,000	Ecopetrol S.A.	5.88%	11/02/2051	5,470,090
2,060,000	eG Global Finance PLC	8.50% (b)	10/30/2025	1,803,837
4,700,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	3,762,308
2,633,400	Empresa Electrica Cochane S.p.A.	5.50%	05/14/2027	2,402,503
5,900,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	4,293,194
3,400,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	2,395,521
7,155,000	Enbridge, Inc.	3.40%	08/01/2051	4,815,892
2,500,000	Engie Energia Chile S.A.	3.40%	01/28/2030	1,887,667
3,300,000	Equate Petrochemical B.V.	2.63%	04/28/2028	2,802,977
861,120	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	794,836
1,800,000	Freeport Indonesia PT	5.32% (b)	04/14/2032	1,498,500
1,900,000	Freeport Indonesia PT	6.20%	04/14/2052	1,462,002
750,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	676,462
3,000,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	2,634,897
5,188,644	Galaxy Pipeline Assets Bidco Ltd.	2.16% (b)	03/31/2034	4,276,807
1,800,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	1,397,034
2,751,308	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	2,099,558
2,050,000	Garda World Security Corporation	4.63% (b)	02/15/2027	1,762,631
1,450,000	Garda World Security Corporation	6.00% (b)	06/01/2029	1,065,957
6,883,000	Glencore Funding LLC	1.63% (b)	04/27/2026	5,959,174
6,525,000	Glencore Funding LLC	3.38% (b)	09/23/2051	3,986,284
300,000	Gran Tierra Energy International Holdings Ltd.	6.25% (b)	02/15/2025	247,740
2,900,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	2,394,820
3,500,000	Gran Tierra Energy, Inc.	7.75% (b)	05/23/2027	2,737,244
3,310,000	Grifols Escrow Issuer S.A.	4.75% (b)	10/15/2028	2,564,124
5,000,000	Guacolda Energia S.A.	4.56%	04/30/2025	1,729,502
14,830,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.38%)	4.62%	09/12/2026	14,476,097
3,618,200	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	3,233,766
200,000	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	151,056
1,425,000	Intelsat Jackson Holdings S.A.	6.50% (b)	03/15/2030	1,215,097
1,688,470	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,477,411
1,192,690	Invepar Holdings	0.00% (d)(g)	12/30/2028	-
2,400,000	Inversiones La Construccion S.A.	4.75%	02/07/2032	1,781,616
1,196,000	JSW Hydro Energy Ltd.	4.13% (b)	05/18/2031	940,199
4,200,000	JSW Steel Ltd.	5.05%	04/05/2032	2,995,535
3,244,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (a)	10/14/2025	2,871,427
2,900,000	Korea Development Bank	1.63%	01/19/2031	2,298,391
5,000,000	Korea Development Bank	2.00%	10/25/2031	4,012,896
1,775,000	Kronos Acquisition Holdings, Inc.	5.00% (b)	12/31/2026	1,559,826
1,095,000	Kronos Acquisition Holdings, Inc.	7.00% (b)	12/31/2027	839,881
1,920,246	Lima Metro Finance Ltd.	5.88%	07/05/2034	1,824,539
12,890,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	11,320,961
6,143,040	LLPL Capital Pte Ltd.	6.88% (b)	02/04/2039	4,953,010
18,280,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.53%)	2.87% (b)	01/14/2033	13,765,503
1,340,000	Mattamy Group Corporation	4.63% (b)	03/01/2030	1,025,502
3,750,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	2,827,988
280,000	MEG Energy Corporation	5.88% (b)	02/01/2029	251,724
3,200,000	Mercury Chile Holdco LLC	6.50% (b)	01/24/2027	2,800,192
2,550,000	Mexarrend SAPI de C.V.	10.25% (b)	07/24/2024	754,508
1,415,380	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	1,252,951
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	150,262
4,950,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,108,500
7,750,000	Minejesa Capital B.V.	5.63%	08/10/2037	5,551,906
800,000	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	629,645
850,000	Movida Europe S.A.	5.25%	02/08/2031	604,834
899,567	MV24 Capital B.V.	6.75%	06/01/2034	761,960
9,705,000	National Australia Bank Ltd.	2.99% (b)	05/21/2031	7,481,685
6,580,000	NatWest Markets PLC	0.80% (b)	08/12/2024	6,048,616

5,535,000	NBN Company Ltd.	1.45% (b)	05/05/2026	4,834,782
2,400,000	Network i2i Ltd. (5 Year CMT Rate + 3.39%)	3.98% (a)	03/03/2026	1,959,357
7,010,000	NXP B.V.	3.88%	06/18/2026	6,550,914
5,637,000	Oleoducto Central S.A.	4.00%	07/14/2027	4,359,319
628,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	557,620
4,700,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (b)	09/10/2030	4,211,129
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	1,702,372
1,300,000	Parkland Corporation	4.50% (b)	10/01/2029	1,052,546
950,000	Parkland Corporation	4.63% (b)	05/01/2030	771,657
3,600,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	2,938,977
2,691,000	Petroleos del Peru S.A.	4.75%	06/19/2032	1,905,655
1,200,000	Petroleos del Peru S.A.	5.63%	06/19/2047	723,180
800,000	Petronas Capital Ltd.	2.48%	01/28/2032	657,822
1,030,000	Primo Water Holdings, Inc.	4.38% (b)	04/30/2029	839,338
400,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	335,447
2,200,000	Qatar Energy	2.25%	07/12/2031	1,777,114
3,700,000	Reliance Industries Ltd.	2.88%	01/12/2032	2,903,678
15,635,000	Renesas Electronics Corporation	2.17% (b)	11/25/2026	13,459,740
290,000	Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	175,749
3,050,000	Sasol Financing USA LLC	5.50%	03/18/2031	2,307,691
5,073,173	SCC Power PLC (4.00% + 4.00% PIK)	8.00% (b)	12/31/2028	1,965,855
2,747,968	SCC Power PLC (4.00% or 4.00% PIK)	4.00% (b)	05/17/2032	241,821
1,010,000	Seaspan Corporation	5.50% (b)	08/01/2029	780,186
3,850,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(b)	05/12/2026	3,305,418
200,000	Simpar Europe S.A.	5.20%	01/26/2031	141,317
1,840,000	Superior Plus LP	4.50% (b)	03/15/2029	1,522,802
600,000	Suzano Austria GmbH	3.13%	01/15/2032	432,702
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% (b)	04/28/2026	323,056
300,000	Telefonica Moviles Chile S.A.	3.54% (b)	11/18/2031	236,304
620,000	Telesat LLC	4.88% (b)	06/01/2027	292,368
614,000	Telesat LLC	6.50% (b)	10/15/2027	228,365
1,600,000	Temasek Financial Ltd.	1.00%	10/06/2030	1,235,144
8,800,000	Temasek Financial Ltd.	1.00% (b)	10/06/2030	6,793,291
738,000	Tervita Corporation	11.00% (b)	12/01/2025	796,250
1,000,000	Titan Acquisition Ltd.	7.75% (b)	04/15/2026	791,591
2,300,000	TK Elevator US Newco, Inc.	5.25% (b)	07/15/2027	1,960,992
21,075,000	Toronto-Dominion Bank	4.69%	09/15/2027	20,395,858
5,000,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	4,637,440
500,000	Transec S.A.	3.88%	01/12/2029	448,563
8,766,000	TSMC Global Ltd.	1.25% (b)	04/23/2026	7,700,741
948,623	UEP Penonome S.A.	6.50%	10/01/2038	820,559
4,837,975	UEP Penonome S.A.	6.50% (b)	10/01/2038	4,184,848
9,700,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (a)(g)	01/29/2025	339,500
300,000	UPL Corporation Ltd.	4.50%	03/08/2028	248,527
2,650,000	UPL Corporation Ltd.	4.63%	06/16/2030	2,135,125
5,600,000	Vedanta Resources Finance PLC	9.25% (b)	04/23/2026	3,158,557
3,100,000	Vedanta Resources Ltd.	6.13%	08/09/2024	1,837,789
6,655,000	Volkswagen Group of America Finance LLC	4.25% (b)	11/13/2023	6,589,065
1,500,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	1,015,553
1,702,000	VTR Finance NV	6.38%	07/15/2028	957,375
9,570,000	Weir Group PLC	2.20% (b)	05/13/2026	8,050,845
8,200,000	Westpac Banking Corporation (5 Year CMT Rate + 1.53%)	3.02%	11/18/2036	6,016,482
Total Foreign Corporate Bonds (Cost \$640,868,699)				508,453,213

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

1,000,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	817,948
700,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	604,374
5,700,000	Brazilian Government International Bond	5.63%	02/21/2047	4,410,951
200,000	Chile Government International Bond	2.55%	01/27/2032	157,376
500,000	Chile Government International Bond	2.55%	07/27/2033	375,417
2,000,000	Chile Government International Bond	3.10%	05/07/2041	1,360,110
3,000,000	Chile Government International Bond	3.50%	01/25/2050	2,049,016
11,900,000	Chile Government International Bond	3.10%	01/22/2061	6,924,791
4,700,000	Colombia Government International Bond	3.13%	04/15/2031	3,267,270
3,700,000	Colombia Government International Bond	3.25%	04/22/2032	2,509,952
2,500,000	Colombia Government International Bond	5.00%	06/15/2045	1,522,619
11,150,000	Colombia Government International Bond	4.13%	05/15/2051	6,014,505
4,100,000	Dominican Republic International Bond	4.88% (b)	09/23/2032	3,097,801
500,000	Dominican Republic International Bond	6.00% (b)	02/22/2033	408,203
1,200,000	Indonesia Government International Bond	2.15%	07/28/2031	942,120
10,200,000	Indonesia Government International Bond	3.70%	10/30/2049	7,246,371
19,270,000	Mexico Government International Bond	3.75%	01/11/2028	17,717,621
3,900,000	Mexico Government International Bond	2.66%	05/24/2031	2,999,818
12,700,000	Mexico Government International Bond	4.28%	08/14/2041	9,268,933
2,300,000	Mexico Government International Bond	4.35%	01/15/2047	1,630,458
3,000,000	Mexico Government International Bond	4.40%	02/12/2052	2,077,098
6,500,000	Panama Government International Bond	2.25%	09/29/2032	4,592,795
4,700,000	Panama Government International Bond	4.30%	04/29/2053	3,151,826
1,900,000	Panama Government International Bond	4.50%	04/01/2056	1,289,099
5,800,000	Panama Government International Bond	3.87%	07/23/2060	3,464,273
2,300,000	Perusahaan Penerbit	3.80%	06/23/2050	1,676,875
2,000,000	Philippine Government International Bond	1.65%	06/10/2031	1,508,710
1,000,000	Philippine Government International Bond	3.70%	03/01/2041	765,998

6,500,000	Philippine Government International Bond	3.70%	02/02/2042	4,971,053
3,100,000	Philippine Government International Bond	2.95%	05/05/2045	2,024,644
1,800,000	Philippine Government International Bond	2.65%	12/10/2045	1,115,729
3,200,000	Republic of South Africa Government Bond	4.30%	10/12/2028	2,670,861
200,000	Republic of South Africa Government Bond	7.30%	04/20/2052	153,061
9,500,000	Saudi Government International Bond	3.45%	02/02/2061	6,475,077
2,000,000	Temasek Financial Ltd.	1.63%	08/02/2031	1,576,992
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$153,800,241)				110,839,745

Municipal Bonds - 0.1%

4,430,000	State of California	7.55%	04/01/2039	5,527,884
Total Municipal Bonds (Cost \$6,280,121)				5,527,884

Non-Agency Commercial Mortgage Backed Obligations - 6.6%

5,000,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	5.92% (b)	04/17/2034	4,610,114
22,775,500	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XB	0.86% (b)(c)(i)	06/15/2054	1,194,290
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C	3.73% (b)(c)	08/16/2034	2,270,380
1,790,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-B	4.48% (c)	09/17/2048	1,664,877
5,515,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-C	4.48% (c)	09/17/2048	4,867,970
4,144,453	BANK, Series 2017-BNK8-XA	0.84% (c)(i)	11/17/2050	119,916
1,005,000	BANK, Series 2020-BN28-AS	2.14%	03/16/2063	758,758
3,109,000	BANK, Series 2021-BN37-C	3.21% (c)	11/18/2064	2,260,813
11,034,000	BANK, Series 2022-BNK39-AS	3.18%	02/18/2055	8,874,666
2,682,000	BANK, Series 2022-BNK39-E	2.50% (b)	02/18/2055	1,535,098
4,225,000	BBCMS Mortgage Trust, Series 2021-C12-A5	2.69%	11/18/2054	3,464,299
5,364,000	BBCMS Mortgage Trust, Series 2022-C14-A5	2.95% (c)	02/18/2055	4,486,862
5,785,000	BBCMS Mortgage Trust, Series 2022-C16-A5	4.60% (c)	06/17/2055	5,535,236
4,598,000	Benchmark Mortgage Trust, Series 2020-B18-AGNF	4.14% (b)	07/17/2053	3,843,987
4,549,000	Benchmark Mortgage Trust, Series 2020-B19-AS	2.15%	09/17/2053	3,440,897
1,091,000	Benchmark Mortgage Trust, Series 2020-B19-C	3.21%	09/17/2053	818,309
90,206,509	Benchmark Mortgage Trust, Series 2021-B28-XA	1.40% (c)(i)	08/17/2054	6,725,960
10,350,000	Benchmark Mortgage Trust, Series 2022-B32-AS	3.53% (c)	01/15/2055	8,488,651
4,600,000	BPR Trust, Series 2022-OANA-A (Secured Overnight Financing Rate 1 Month + 1.90%, 1.90% Floor)	4.74% (b)	04/15/2037	4,541,304
3,400,000	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.38%, 4.25% Floor)	7.19% (b)	07/17/2034	3,287,982
1,414,000	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	4.14% (b)	09/15/2037	1,383,270
11,798,000	BX Trust, Series 2019-OC11-E	4.08% (b)(c)	12/11/2041	9,032,027
3,030,000	BX Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	5.22% (b)	09/15/2036	2,796,579
13,650,949	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	4.66% (b)	10/15/2038	12,801,930
4,955,000	CD Commercial Mortgage Trust, Series 2017-CD4-C	4.35% (c)	05/12/2050	4,213,737
67,868,410	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.14% (c)(i)	01/10/2048	1,770,544
3,267,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-B	4.20% (c)	06/17/2050	2,951,997
1,898,500	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% (b)(c)	02/12/2048	1,696,778
3,292,955	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.46% (c)(i)	02/12/2048	77,120
4,470,000	Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% (b)	02/10/2049	2,607,696
37,208,197	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.82% (c)(i)	04/16/2049	1,548,177
39,292,082	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.05% (c)(i)	07/10/2049	2,051,907
67,391,665	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.52% (c)(i)	10/13/2049	2,827,350
13,720,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% (c)	10/14/2050	12,203,703
4,534,000	Citigroup Commercial Mortgage Trust, Series 2019-GC41-B	3.20%	08/11/2056	3,746,756
8,478,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.62% (b)(c)	12/12/2041	5,916,487
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.62% (b)(c)	12/12/2041	4,552,239
10,383,000	Citigroup Commercial Mortgage Trust, Series 2022-GC48-A5	4.74% (c)	05/15/2054	9,970,428
5,737,632	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	1.75% (c)(i)	10/17/2045	227
1,815,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-B	4.58%	04/10/2047	1,754,440
3,325,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-B	4.67% (c)	08/12/2048	3,108,894
51,427,791	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	1.05% (c)(i)	10/10/2048	1,062,611
4,310,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-C	4.48% (c)	07/10/2048	3,961,531
45,065,602	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	1.09% (c)(i)	02/12/2049	1,089,015
6,771,200	CORE Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	4.72% (b)	12/15/2031	6,339,006
1,651,200	CORE Mortgage Trust, Series 2019-CORE-F (1 Month LIBOR USD + 2.35%, 2.35% Floor)	5.17% (b)	12/15/2031	1,529,146
3,461,000	CSAIL Commercial Mortgage Trust, Series 2016-C6-D	5.08% (b)(c)	01/15/2049	2,724,296
36,651,861	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.03% (c)(i)	01/15/2049	1,836,559
11,488,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.08% (c)	11/17/2051	9,957,525
400,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B	4.61% (c)	08/17/2051	362,483
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/17/2052	7,958,458
62,971,625	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.23% (c)(i)	03/17/2053	3,783,367
6,269,000	CSMC Trust, Series 2020-NET-C	3.53% (b)	08/17/2037	5,673,471
7,968,667	CSWF Trust, Series 2021-B33-B	3.77% (b)(c)	10/13/2043	6,233,694
3,731,000	CSWF Trust, Series 2021-B33-C	3.77% (b)(c)	10/13/2043	2,680,051
186,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	5.42% (b)	06/15/2033	166,117
4,475,000	DBJPM Mortgage Trust, Series 2016-C1-C	3.47% (c)	05/12/2049	3,802,872
52,203,586	DBJPM Mortgage Trust, Series 2016-C1-XA	1.52% (c)(i)	05/10/2049	1,890,062
5,000,000	DOLP Trust, Series 2021-NYC-D	3.70% (b)(c)	05/10/2041	3,706,782
5,000,000	DOLP Trust, Series 2021-NYC-E	3.70% (b)(c)	05/10/2041	3,549,351
2,588,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	4.07% (b)	07/16/2035	2,393,365
425,712	GS Mortgage Securities Trust, Series 2011-GC5-XA	0.09% (b)(c)(i)	08/10/2044	4
6,484,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.67% (b)(c)	11/13/2047	4,763,135

2,635,000	GS Mortgage Securities Trust, Series 2015-GC32-B	4.55% (c)	07/10/2048	2,481,132
92,996,220	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (c)(i)	11/10/2048	1,842,516
1,825,000	GS Mortgage Securities Trust, Series 2016-GS2-C	4.86% (c)	05/12/2049	1,643,284
45,122,078	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.89% (c)(i)	05/12/2049	2,154,390
1,070,000	GS Mortgage Securities Trust, Series 2019-GC42-A3	2.75%	09/12/2052	915,615
51,342,166	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	1.05% (c)(i)	01/15/2049	1,251,460
6,690,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% (b)(c)	01/07/2031	6,609,374
7,958,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E	3.99% (b)(c)	12/07/2038	5,816,483
37,368,869	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.91% (c)(i)	02/15/2047	266,051
2,766,125	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.63% (e)	09/15/2047	2,593,673
8,204,658	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (b)(c)	09/17/2047	7,210,251
3,766,500	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.58% (c)	11/18/2047	3,332,314
41,235,148	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.96% (c)(i)	11/18/2047	582,768
1,684,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-B	3.90%	02/18/2048	1,571,969
12,131,110	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (b)(c)	02/18/2048	9,950,765
4,987,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.32% (c)	05/15/2048	4,569,992
48,465,064	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.58% (c)(i)	07/15/2048	493,864
37,836,591	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.97% (c)(i)	08/17/2048	727,053
4,138,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.81% (c)	11/15/2048	3,196,801
1,000,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR4-C	4.94% (c)	03/12/2052	879,678
7,675,000	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-AS	3.48%	06/17/2049	7,013,353
46,004,699	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.65% (c)(i)	06/17/2049	1,828,696
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.76% (b)(c)	03/12/2049	4,953,950
3,276,000	Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (b)	11/15/2038	3,108,956
7,825,000	MHC Commercial Mortgage Trust, Series 2021-MHC-F (1 Month LIBOR USD + 2.60%, 2.60% Floor)	5.42% (b)	04/15/2038	7,294,001
4,500,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (b)(c)	02/12/2040	2,786,623
3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.62% (c)	10/15/2047	2,803,244
28,868,696	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.40% (c)(i)	02/18/2048	568,009
75,089,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-XB	0.28% (b)(c)(i)	07/15/2050	346,543
44,599,208	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.49% (c)(i)	09/17/2049	1,763,439
6,364,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-B	4.11%	05/17/2050	5,728,593
5,238,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-D	2.70% (b)	11/18/2052	3,646,515
24,688,357	Morgan Stanley Capital Trust, Series 2016-UB11-XA	1.58% (c)(i)	08/17/2049	1,078,010
3,999,000	Morgan Stanley Capital Trust, Series 2017-HR2-C	4.48% (c)	12/16/2050	3,501,853
2,108,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	5.02% (b)	06/15/2035	1,869,958
4,539,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/13/2048	4,039,237
44,851,160	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	2.04% (c)(i)	10/13/2048	2,183,511
10,336,000	SLG Office Trust, Series 2021-OVA-E	2.85% (b)	07/17/2041	7,343,010
9,660,000	SLG Office Trust, Series 2021-OVA-F	2.85% (b)	07/17/2041	6,439,521
5,910,000	TPGI Trust, Series 2021-DGWD-G (1 Month LIBOR USD + 3.85%, 3.85% Floor)	6.67% (b)	06/15/2026	5,500,430
14,262,601	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	5.72% (b)	03/15/2038	13,131,248
8,911,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/17/2050	7,791,330
11,933,000	UBS Commercial Mortgage Trust, Series 2017-C2-B	3.99% (c)	08/17/2050	10,655,232
2,491,000	UBS Commercial Mortgage Trust, Series 2017-C6-B	4.15% (c)	12/16/2050	2,227,913
1,450,000	UBS Commercial Mortgage Trust, Series 2017-C7-B	4.29% (c)	12/15/2050	1,302,624
6,958,000	UBS Commercial Mortgage Trust, Series 2017-C7-C	4.73% (c)	12/16/2050	6,074,372
559,000	UBS Commercial Mortgage Trust, Series 2018-C10-C	5.22% (c)	05/17/2051	500,044
7,293,000	UBS Commercial Mortgage Trust, Series 2018-C11-C	5.07% (c)	06/16/2051	6,220,475
2,896,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	5.11% (c)	08/17/2051	2,510,264
3,513,520	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-B	3.65% (b)(c)	03/12/2046	3,430,152
7,795,924	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-C	4.20% (b)(c)	03/12/2046	7,126,376
1,374,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D	4.20% (b)(c)	03/12/2046	920,032
204,461	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.36% (c)(i)	11/15/2048	83
4,891,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.75% (c)	11/15/2048	4,453,096
38,438,810	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.21% (c)(i)	05/15/2048	773,443
51,503,384	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.09% (c)(i)	12/17/2048	1,252,876
7,687,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/17/2048	6,829,716
7,224,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-B	3.81%	11/18/2049	6,462,516
59,175,752	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.73% (c)(i)	11/18/2049	2,716,753
2,638,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C	4.73%	06/16/2051	2,309,702
7,228,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C46-C	5.16% (c)	08/17/2051	6,404,193
12,408,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	5.09% (c)	09/16/2061	10,773,905
6,546,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.31% (c)	01/18/2052	5,813,055
20,882,210	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.43% (c)(i)	03/15/2052	1,199,693
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C	4.35%	05/17/2052	9,046,193
2,705,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-B	3.14%	02/18/2053	2,184,195
5,510,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-B	2.70%	07/17/2053	4,213,725
119,386,417	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.67% (c)(i)	04/17/2054	10,273,894
2,436,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-C	3.31%	11/18/2054	1,807,659
59,743,717	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.17% (c)(i)	08/16/2047	891,424
42,592,696	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	0.94% (c)(i)	09/17/2057	481,872
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$645,560,670)				506,930,496

Non-Agency Residential Collateralized Mortgage Obligations - 12.7%

6,347,564	Adjustable Rate Mortgage Trust, Series 2007-1-4A1	4.72% (c)	03/25/2037	4,743,954
20,451	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.95% (b)(c)	11/25/2037	20,321
3,840,014	AJAX Mortgage Loan Trust, Series 2020-A-A	2.38% (b)(f)	12/25/2059	3,740,914
964,809	AJAX Mortgage Loan Trust, Series 2020-D-A	2.25% (b)(f)	06/25/2060	912,311
5,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (b)(f)	01/25/2026	4,835,804
3,100,000	AMSR Trust, Series 2019-SFR1-E	3.47% (b)	01/20/2039	2,714,495
10,000,000	AMSR Trust, Series 2021-SFR1-F	3.60% (b)(c)	06/19/2040	8,093,594

3,000,000	AMSR Trust, Series 2021-SFR2-E1	2.48% (b)	08/19/2038	2,538,403
2,500,000	AMSR Trust, Series 2021-SFR2-E2	2.58% (b)	08/19/2038	2,109,012
4,500,000	AMSR Trust, Series 2021-SFR2-F1	3.28% (b)	08/19/2038	3,828,301
2,000,000	AMSR Trust, Series 2021-SFR2-F2	3.67% (b)	08/19/2038	1,704,588
125,198	Angel Oak Mortgage Trust LLC, Series 2018-3-A1	3.65% (b)(c)	09/25/2048	124,579
178,201	Angel Oak Mortgage Trust LLC, Series 2018-3-A2	3.75% (b)(c)	09/25/2048	177,254
169,564	Angel Oak Mortgage Trust LLC, Series 2018-3-A3	3.85% (b)(c)	09/25/2048	168,631
11,338,960	Argent Securities Trust, Series 2006-M1-A2C (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	07/25/2036	3,374,906
14,438,644	Argent Securities Trust, Series 2006-M1-A2D (1 Month LIBOR USD + 0.48%, 0.48% Floor)	3.56%	07/25/2036	4,297,199
130,737	Banc of America Funding Trust, Series 2005-G-A3	2.42% (c)	10/20/2035	97,802
120,345	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	111,356
87,332	Banc of America Funding Trust, Series 2006-6-1A2	6.25%	08/25/2036	76,690
249,378	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	138,198
9,100,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (b)(f)	03/28/2029	8,253,849
6,315,656	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	3.23%	10/25/2036	5,304,882
1,349,080	Chase Mortgage Finance Trust, Series 2007-A2-6A4	3.34% (c)	07/25/2037	1,200,604
804,150	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	187,150
171,325	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	11/01/2035	100,506
412,172	CHL Mortgage Pass-Through Trust, Series 2007-10-A5	6.00%	07/25/2037	222,666
172,215	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	112,064
440,551	CHL Mortgage Pass-Through Trust, Series 2007-3-A17	6.00%	04/25/2037	241,691
6,953,000	CIM Trust, Series 2020-R2-M2	3.00% (b)(c)	10/25/2059	5,577,892
26,440	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	25,468
152,539	Citicorp Residential Mortgage Trust, Series 2006-2-A5	5.02%	09/25/2036	151,802
4,136,481	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	3.15%	01/25/2037	1,782,920
28,116,614	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (b)	10/25/2058	23,412,952
51,353,088	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (b)(c)	03/25/2065	46,603,318
5,674,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (b)(c)	03/25/2065	4,891,984
4,752,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (b)(c)	03/25/2065	3,970,214
4,413,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (b)(c)	03/25/2065	3,526,900
12,962,469	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.30% (b)(c)	03/25/2065	12,830,019
65,169	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	57,683
37,357	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	30,698
255,857	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	223,928
7,614,111	CitiMortgage Alternative Loan Trust, Series 2007-A2-1A5	6.00%	02/25/2037	6,785,023
3,822,787	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	3,349,504
14,499,339	COLT Mortgage Loan Trust, Series 2022-4-A1	4.30% (b)(c)	03/25/2067	13,934,991
1,000,000	CoreVest American Finance Trust, Series 2020-4-E	3.38% (b)	12/17/2052	752,597
71,813	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1	5.50%	07/25/2035	56,350
130,373	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	64,718
13,124,284	Countrywide Alternative Loan Trust, Series 2005-37T1-A5 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 5.50% Cap)	3.53%	09/25/2035	8,182,604
500,412	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	362,939
7,729,413	Countrywide Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	5,419,885
74,000	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	3.78%	10/25/2035	51,129
256,954	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	148,961
6,174,157	Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.00%	01/25/2047	3,844,582
988,066	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	508,399
6,256,368	Countrywide Alternative Loan Trust, Series 2007-12T1-A3	6.00%	06/25/2037	3,219,146
1,037,293	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.53%	08/25/2037	335,854
300,374	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	28.88% (j)	08/25/2037	374,393
57,152	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	15.71% (j)	08/25/2037	48,926
266,703	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	167,499
1,387,643	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	3.58%	09/25/2037	635,225
1,363,123	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	3.42% (i)(j)	09/25/2037	247,347
718,388	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	80,817
6,026,848	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	3,510,992
5,179,856	Countrywide Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	3.44%	06/25/2047	3,960,270
59,209	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	45,182
657,881	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	544,350
3,081,983	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2	6.00% (b)	01/27/2038	1,542,715
7,411,907	Credit-Based Asset Servicing and Securitization LLC, Series 2007-RP1-A (1 Month LIBOR USD + 0.31%, 0.31% Floor)	3.39% (b)	04/25/2037	6,368,889
2,364,895	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	1,058,312
31,236	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	05/25/2056	20,981
61,763	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2025	11,455
11,038	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	8,946
785,609	CSMC Trust, Series 2010-4R-3A17	6.00% (b)(c)	06/26/2037	691,681
31,944,922	CSMC Trust, Series 2020-RPL1-PT1	3.35% (b)(c)	10/25/2069	27,659,242
9,035,400	CSMC Trust, Series 2020-RPL4-M1	2.50% (b)	01/25/2060	6,976,814
3,889,817	CSMC Trust, Series 2021-JR1-A1	2.47% (b)(c)	09/27/2066	3,709,444

7,274,876	Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	3.23%	02/25/2047	4,471,646
5,018,134	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	4,286,393
4,648,836	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2-2A1	3.32% (c)	10/25/2035	3,958,471
438,696	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	8.18% (b)(j)	04/15/2036	411,315
54,472	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	9.23% (b)(j)	04/15/2036	50,170
810,114	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	8.18% (b)(j)	04/15/2036	713,634
20,000,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2021-HQA2-M2 (Secured Overnight Financing Rate 30 Day Average + 2.05%)	4.33% (b)	12/27/2033	17,817,304
25,000,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-M1B (Secured Overnight Financing Rate 30 Day Average + 2.90%)	5.18% (b)	04/25/2042	23,655,215
15,984,000	First Franklin Mortgage Loan Trust, Series 2006-FF15-A6 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	3.39%	11/25/2036	13,222,777
11,250,878	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	03/25/2037	6,587,376
206,934	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	102,022
2,690,714	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	1,249,001
38,830	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (c)	05/25/2035	26,421
16,440,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (b)(c)	10/25/2026	13,311,920
6,944,000	GCAT Trust, Series 2021-NQM6-M1	3.41% (b)(c)	08/25/2066	5,140,232
1,496,433	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	1,271,724
7,546,000	GS Mortgage-Backed Securities Trust, Series 2020-NQM1-M1	3.29% (b)(c)	09/25/2060	6,759,948
9,552	GSAA Home Equity Trust, Series 2005-7-AF5	5.11%	05/25/2035	9,296
952,391	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	604,468
947,401	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	444,638
1,494,619	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	1,311,946
22,713,678	GSR Mortgage Loan Trust, Series 2006-OA1-1A1 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	3.52%	08/25/2046	6,222,083
97,078	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	177,659
11,438,242	Harborview Mortgage Loan Trust, Series 2005-7-2A1 (1 Month LIBOR USD + 0.57%, 0.57% Floor, 11.00% Cap)	3.56%	06/20/2045	7,539,748
2,620,636	Home Partners of America Trust, Series 2021-1-D	2.48% (b)	09/19/2041	2,146,900
1,204,604	Home Partners of America Trust, Series 2021-1-E	2.58% (b)	09/19/2041	971,888
1,355,624	Home Partners of America Trust, Series 2021-1-F	3.33% (b)	09/19/2041	1,082,983
5,250,000	Homeward Opportunities Fund Trust, Series 2020-2-M1	3.90% (b)(c)	05/25/2065	4,978,446
5,628,596	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (b)(f)	08/25/2025	5,624,448
22,922,991	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	3.36%	10/25/2036	7,818,943
10,369,934	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.26%	04/25/2037	7,379,168
26,846,309	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	3.62%	02/25/2037	24,027,677
2,728,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-M1	3.45% (b)(c)	01/25/2057	2,005,845
1,514,386	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	3.44%	12/25/2046	1,072,328
1,505,959	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A24 (1 Month LIBOR USD + 0.62%, 0.62% Floor)	3.70%	12/25/2046	1,152,071
3,152,400	JP Morgan Alternative Loan Trust, Series 2005-A2-1M1 (1 Month LIBOR USD + 0.69%, 0.69% Floor, 11.50% Cap)	3.77%	01/25/2036	3,005,321
89,470	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69%	05/25/2036	88,583
3,122,617	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.81%	08/25/2036	2,908,786
41,782	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.62%	08/25/2036	39,447
38,908	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	36,937
14,050,069	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	06/25/2036	7,023,483
16,918,877	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	07/25/2036	12,275,749
13,723,616	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A5 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	3.29%	12/25/2036	7,675,488
2,381,571	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	2,342,116
165,623	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	95,151
24,712,272	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (b)	06/25/2058	22,213,325
7,000,000	Legacy Mortgage Asset Trust, Series 2021-GS3-A2	3.25% (b)(f)	07/25/2061	6,321,156
3,655,124	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	3.35%	02/25/2036	3,259,626
374,467	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	201,900
26,580	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	16.50% (j)	01/25/2037	25,669
522,239	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	183,158
3,900,528	Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	3.40%	02/25/2037	3,783,707
9,953,872	Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	3.33%	08/25/2047	8,316,173
92,848	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	03/25/2037	69,073
9,571,737	Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	3.56%	03/25/2037	8,933,587
4,200,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (b)(c)	02/25/2026	3,793,319
35,628,829	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	3.46%	03/25/2046	15,147,714

13,634,090	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	3.44%	04/25/2046	4,825,676
15,958,535	Long Beach Mortgage Loan Trust, Series 2006-6-2A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	07/25/2036	6,726,058
73,804	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	61,903
4,828,472	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	2,547,920
33,026	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	11,863
12,600,060	MASTR Asset Backed Securities Trust, Series 2005-NC2-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	11/25/2035	8,000,452
798,376	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	567,683
1,674,446	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	700,086
9,374,335	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR4-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	08/25/2037	8,063,595
6,033,238	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	3.33%	03/25/2037	4,915,883
3,964,872	MFA Trust, Series 2021-NPL1-A1	2.36% (b)(f)	03/25/2060	3,802,550
7,967,088	Morgan Stanley Capital Trust, Series 2006-HE5-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	3.36%	08/25/2036	4,355,608
19,538	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2033	14,825
476,228	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	436,438
1,735,518	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.14% (c)	06/25/2036	1,168,236
27,236,777	Morgan Stanley Mortgage Loan Trust, Series 2007-2AX-2A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	3.40%	12/25/2036	11,937,302
8,016,163	Morgan Stanley Mortgage Loan Trust, Series 2007-7AX-2A1 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	3.32%	04/25/2037	2,620,931
220,877	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% (b)(c)	05/27/2037	197,634
2,490,789	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (b)(c)	10/25/2060	2,384,304
16,240,024	MortgageIT Securities Corp Mortgage Loan Trust, Series 2007-1-2A11 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	3.52%	06/25/2047	14,743,774
6,000,000	New Century Home Equity Loan Trust, Series 2005-B-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	3.82%	10/25/2035	5,062,030
167,778	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (c)	01/25/2036	53,251
517,366	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (n)	10/25/2036	139,541
882,051	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (n)	02/25/2037	265,187
7,606,875	NRPL Trust, Series 2019-3A-A1	3.00% (b)(f)	07/25/2059	7,583,086
4,791,284	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (b)	12/25/2025	4,384,367
33,817	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	4.06%	11/25/2034	32,325
19,271,262	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.27%	07/25/2037	17,120,304
2,019,087	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	5.81% (b)	10/27/2022	1,948,333
4,381,074	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	5.46% (b)	02/27/2023	4,175,051
15,000,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	6.08% (b)	03/25/2026	14,040,829
6,014,803	PR Mortgage Loan Trust, Series 2014-1-APT	5.87% (b)(c)	10/25/2049	5,454,383
5,873,253	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (b)(f)	07/25/2051	5,407,017
3,404,000	Progress Residential Trust, Series 2021-SFR6-E2	2.53% (b)	07/19/2038	2,858,358
4,666,000	Progress Residential Trust, Series 2021-SFR6-F	3.42% (b)	07/19/2038	4,020,818
5,100,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (b)	10/19/2038	4,241,124
4,371,804	PRPM LLC, Series 2021-3-A1	1.87% (b)(f)	04/25/2026	4,001,909
3,820,521	PRPM LLC, Series 2021-7-A1	1.87% (b)(f)	08/25/2026	3,520,093
2,122,821	PRPM LLC, Series 2021-9-A1	2.36% (b)(f)	10/25/2026	1,970,158
11,500,000	RAMP Trust, Series 2006-NC1-M2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 14.00% Cap)	3.68%	01/25/2036	9,665,634
6,876,882	RBSGC Mortgage Loan Trust, Series 2005-A-3A	6.00%	04/25/2035	3,326,429
21,202,437	Redwood Funding Trust, Series 2019-1-PT	4.47% (b)(f)	09/27/2024	20,753,897
140,591	Residential Accredit Loans, Inc., Series 2005-QS14-3A3	6.00%	09/25/2035	122,003
181,019	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	151,175
1,975,278	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	1,687,795
1,910,098	Residential Accredit Loans, Inc., Series 2006-QS4-A10	6.00%	04/25/2036	1,517,309
393,087	Residential Accredit Loans, Inc., Series 2006-QS6-1A15	6.00%	06/25/2036	320,302
9,306	Residential Accredit Loans, Inc., Series 2006-QS6-2A1	6.00%	12/25/2022	8,170
19,911,434	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	3.54%	06/25/2037	8,217,911
674,743	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	529,140
2,459,377	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	1,984,522
160,134	Residential Asset Securitization Trust, Series 2005-A10-A3	5.50%	09/25/2035	84,356
227,200	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	123,229
1,616,328	Residential Asset Securitization Trust, Series 2006-A6-1A1	6.50%	07/25/2036	524,110
112,524	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	16.06% (d)(j)	01/25/2046	132,632
43,360	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	6.00%	10/25/2036	36,683
432,589	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	344,025
335,856	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	242,360
5,154,000	Residential Mortgage Loan Trust, Series 2020-1-M1	3.24% (b)(c)	01/25/2060	4,552,057
7,695,758	Saxon Asset Securities Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95% Floor, 11.50% Cap)	4.03%	10/25/2035	5,019,280
15,923,867	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 100.00% Cap)	3.24% (b)	04/25/2037	11,871,752

20,399,527	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	3.15%	04/25/2037	14,040,854
14,470,336	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	3.30%	04/25/2037	9,938,431
2,602,971	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	3.36%	04/25/2037	1,787,740
20,352,073	Securitized Asset Backed Receivables LLC Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	3.40%	12/25/2036	5,504,529
25,278,136	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	3.30% (b)(c)	02/25/2045	21,676,441
3,663,906	Sequoia Mortgage Trust, Series 2007-3-2AA1	3.20% (c)	07/20/2037	3,026,129
6,868,118	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	4.08%	09/25/2037	5,186,368
5,910,000	Starwood Mortgage Residential Trust, Series 2020-1-B1	3.73% (b)(c)	02/25/2050	5,233,947
11,362,737	Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.26%	09/25/2036	7,243,822
807,353	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD + 0.35%, 0.35% Floor)	3.43% (b)	03/25/2035	767,838
807,353	Structured Asset Securities Corporation, Series 2005-RF1-AIO	1.95% (b)(c)(i)	03/25/2035	12,677
7,059,004	VCAT LLC, Series 2021-NPL4-A1	1.87% (b)(f)	08/25/2051	6,519,046
8,276,515	VCAT LLC, Series 2021-NPL6-A1	1.92% (b)(f)	09/25/2051	7,732,762
8,916,839	Velocity Commercial Capital Loan Trust, Series 2018-1-A	3.59% (b)	04/25/2048	8,615,139
1,350,575	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% (b)	04/25/2048	1,257,671
699,161	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% (b)	04/25/2048	647,141
429,517	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% (b)	04/25/2048	382,641
5,700,192	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (b)(c)	10/25/2048	5,525,509
2,222,561	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% (b)(c)	03/25/2049	2,064,727
906,403	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% (b)(c)	03/25/2049	846,749
836,387	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% (b)(c)	03/25/2049	754,916
64,581	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (b)(f)	08/25/2050	64,421
6,431,348	Verus Securitization Trust, Series 2021-5-A1	1.01% (b)(c)	09/25/2066	5,392,135
17,293,780	Verus Securitization Trust, Series 2022-4-A1	4.47% (b)(f)	04/25/2067	16,556,124
3,573,371	VOLT LLC, Series 2021-CF1-A1	1.99% (b)(f)	08/25/2051	3,339,316
1,926,632	VOLT LLC, Series 2021-CF2-A1	2.49% (b)(f)	11/27/2051	1,772,116
8,023,623	VOLT LLC, Series 2021-NP12-A1	2.73% (b)(f)	12/26/2051	7,431,659
1,459,550	VOLT LLC, Series 2021-NPL1-A1	1.89% (b)(f)	02/27/2051	1,332,203
4,825,134	VOLT LLC, Series 2021-NPL5-A1	2.12% (b)(f)	03/27/2051	4,448,170
4,607,014	VOLT LLC, Series 2021-NPL6-A1	2.24% (b)(f)	04/25/2051	4,220,858
78,309	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	64,369
456,821	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	397,424
1,262,810	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	02/25/2036	1,165,111
7,416,743	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A5	4.19%	10/25/2036	2,829,706
3,296,067	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A6	4.19%	10/25/2036	1,258,500
4,722,231	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR13-1A (12 Month US Treasury Average + 0.88%, 0.88% Floor)	1.98%	10/25/2046	4,058,946
1,477,220	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR19-2A (12 Month US Treasury Average + 1.25%, 1.25% Floor)	2.35%	01/25/2047	1,318,202
7,476,560	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A2	6.00%	02/25/2037	6,078,526
5,243,604	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A3	6.00%	02/25/2037	4,263,108
748,783	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A6	6.00%	04/25/2037	637,958
56,153	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	20.98% (j)	06/25/2037	67,239
6,675,773	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A3	7.00%	06/25/2037	4,132,361
4,929,624	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY7-2A1	3.39% (c)	07/25/2037	4,612,613
388,908	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	337,974
9,674	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	4.08% (c)	08/25/2035	9,301
421,990	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	352,150
22,351	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	19,032
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$1,119,717,495)				973,043,491

US Corporate Bonds - 15.7%

14,386,000	AbbVie, Inc.	4.70%	05/14/2045	12,211,326
1,865,000	Academy Ltd.	6.00% (b)	11/15/2027	1,695,192
1,145,000	Acrisure LLC	6.00% (b)	08/01/2029	884,198
2,050,000	Acuris Finance, Inc.	5.00% (b)	05/01/2028	1,720,268
2,910,000	AdaptHealth LLC	5.13% (b)	03/01/2030	2,403,951
1,235,000	Advanced Drainage Systems, Inc.	5.00% (b)	09/30/2027	1,137,682
610,000	Advanced Drainage Systems, Inc.	6.38% (b)	06/15/2030	592,450
930,000	Aethon United Finance Corporation	8.25% (b)	02/15/2026	899,868
3,245,000	Agree LP	2.60%	06/15/2033	2,371,271
4,635,000	Air Lease Corporation	1.88%	08/15/2026	3,933,621
286,000	Air Methods Corporation	8.00% (b)	05/15/2025	144,076
8,195,000	Aircastle Ltd.	2.85% (b)	01/26/2028	6,373,568
5,870,000	Alexandria Real Estate Equities, Inc.	3.00%	05/18/2051	3,577,740
1,125,000	Alliant Holdings Intermediate LLC	6.75% (b)	10/15/2027	971,943
1,120,000	Allied Universal Holdco LLC	6.63% (b)	07/15/2026	1,000,238
700,000	Allied Universal Holdco LLC	4.63% (b)	06/01/2028	540,445
465,000	Allied Universal Holdco LLC	4.63% (b)	06/01/2028	351,752
1,675,000	Allied Universal Holdco LLC	6.00% (b)	06/01/2029	1,084,527
385,000	AMC Entertainment Holdings, Inc.	7.50% (b)	02/15/2029	298,073
1,990,000	American Airlines, Inc.	5.75% (b)	04/20/2029	1,739,807
2,290,000	American Airlines, Inc.	3.95%	01/11/2032	1,852,553
1,030,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	781,492
12,770,000	American Express Company	3.95%	08/01/2025	12,376,003

4,433,000	American Tower Corporation	3.38%	10/15/2026	4,056,404
5,475,000	Amgen, Inc.	4.05%	08/18/2029	5,043,725
1,040,000	AmWINS Group, Inc.	4.88% (b)	06/30/2029	865,595
989,000	Antero Midstream Partners LP	5.75% (b)	03/01/2027	916,726
995,000	Antero Resources Corporation	5.38% (b)	03/01/2030	896,789
5,750,000	Anthem, Inc.	2.38%	01/15/2025	5,432,272
2,385,000	Arconic Corporation	6.13% (b)	02/15/2028	2,112,073
300,000	Ardagh Packaging Finance, Inc.	5.25% (b)	04/30/2025	281,046
1,475,000	Ardagh Packaging Finance, Inc.	5.25% (b)	08/15/2027	926,101
7,105,000	Ares Capital Corporation	2.15%	07/15/2026	5,962,683
5,320,000	Arrow Electronics, Inc.	3.88%	01/12/2028	4,815,651
1,315,000	Ashton Woods Finance Company	4.63% (b)	04/01/2030	944,361
1,840,000	ASP Unifrax Holdings, Inc.	5.25% (b)	09/30/2028	1,417,251
160,000	ASP Unifrax Holdings, Inc.	7.50% (b)	09/30/2029	105,914
1,755,000	AssuredPartners, Inc.	7.00% (b)	08/15/2025	1,623,970
190,000	AssuredPartners, Inc.	5.63% (b)	01/15/2029	147,913
3,990,000	AT&T, Inc.	2.75%	06/01/2031	3,200,363
18,045,000	AT&T, Inc.	3.50%	09/15/2053	12,053,498
7,805,000	AT&T, Inc.	3.55%	09/15/2055	5,143,100
13,705,000	Athene Global Funding	3.28% (b)(e)	08/19/2024	13,338,743
7,430,000	AutoNation, Inc.	3.85%	03/01/2032	5,881,471
600,000	Avaya, Inc.	6.13% (b)	09/15/2028	299,754
11,105,000	Aviation Capital Group LLC	1.95% (b)	09/20/2026	9,006,781
4,650,000	Bank Leumi (Secured Overnight Financing Rate + 1.75%)	4.83%	07/22/2026	4,549,285
15,470,000	Bank of America Corporation (5 Year CMT Rate + 1.20%)	2.48%	09/21/2036	11,197,106
3,995,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.11%)	3.84%	04/25/2025	3,889,215
5,985,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.21%)	2.57%	10/20/2032	4,584,030
585,000	Bausch Health Companies, Inc.	6.13% (b)	02/01/2027	406,458
1,290,000	Bausch Health Companies, Inc.	4.88% (b)	06/01/2028	833,830
467,726	Bausch Health Companies, Inc.	11.00%	09/30/2028	378,858
93,131	Bausch Health Companies, Inc.	14.00%	10/15/2030	51,222
1,490,000	BCPE Empire Holdings, Inc.	7.63% (b)	05/01/2027	1,293,845
7,380,000	Berkshire Hathaway Energy Company	4.60% (b)	05/01/2053	6,239,699
5,540,000	Berkshire Hathaway Finance Corporation	2.85%	10/15/2050	3,570,251
3,190,000	Berkshire Hathaway Finance Corporation	3.85%	03/15/2052	2,448,938
4,600,000	Berry Global, Inc.	1.65%	01/15/2027	3,820,324
695,000	Blue Racer Midstream LLC	7.63% (b)	12/15/2025	668,256
7,784,000	Boeing Company	2.95%	02/01/2030	6,267,435
5,155,000	Boeing Company	3.75%	02/01/2050	3,370,102
125,000	Boxer Parent Company, Inc.	7.13% (b)	10/02/2025	122,649
2,100,000	Boyne USA, Inc.	4.75% (b)	05/15/2029	1,762,235
5,665,000	BP Capital Markets America, Inc.	2.94%	06/04/2051	3,609,510
7,570,000	BP Capital Markets America, Inc.	3.00%	03/17/2052	4,867,933
3,065,000	Brighthouse Financial Global Funding	1.00% (b)	04/12/2024	2,863,037
3,885,000	Brighthouse Financial Global Funding	2.00% (b)	06/28/2028	3,168,486
12,620,000	Broadcom, Inc.	3.42% (b)	04/15/2033	9,655,483
15,845,000	Brooklyn Union Gas Company	4.49% (b)	03/04/2049	11,957,694
1,270,000	Builders FirstSource, Inc.	4.25% (b)	02/01/2032	977,011
1,495,000	Caesars Entertainment, Inc.	4.63% (b)	10/15/2029	1,145,974
1,495,000	Callon Petroleum Company	7.50% (b)	06/15/2030	1,311,788
890,000	Calpine Corporation	4.50% (b)	02/15/2028	786,030
555,000	Calpine Corporation	5.13% (b)	03/15/2028	477,823
600,000	Calpine Corporation	4.63% (b)	02/01/2029	490,083
3,335,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	3,262,255
1,915,000	Carnival Corporation	5.75% (b)	03/01/2027	1,345,814
13,465,000	Carrier Global Corporation	3.38%	04/05/2040	9,757,362
525,000	Carvana Corporation	5.63% (b)	10/01/2025	370,125
1,754,000	Castle US Holding Corporation	9.50% (b)	02/15/2028	1,301,871
650,000	Catalent Pharma Solutions, Inc.	3.50% (b)	04/01/2030	512,063
2,520,000	CCO Holdings LLC	4.75% (b)	03/01/2030	2,050,549
1,275,000	CCO Holdings LLC	4.50% (b)	08/15/2030	1,011,464
1,200,000	CCO Holdings LLC	4.75% (b)	02/01/2032	936,510
1,190,000	CCO Holdings LLC	4.25% (b)	01/15/2034	854,569
1,830,000	Cedar Fair LP	5.25%	07/15/2029	1,573,763
1,520,000	Cengage Learning, Inc.	9.50% (b)	06/15/2024	1,426,725
11,445,000	Centene Corporation	2.50%	03/01/2031	8,651,409
7,180,000	CF Industries, Inc.	5.38%	03/15/2044	6,119,073
6,691,000	Charter Communications Operating LLC	4.91%	07/23/2025	6,530,668
7,690,000	Charter Communications Operating LLC	3.50%	03/01/2042	4,896,875
1,219,000	Chesapeake Energy Corporation	5.88% (b)	02/01/2029	1,132,138
13,650,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	4.04%	05/17/2024	13,654,412
2,815,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.69%)	2.01%	01/25/2026	2,589,048
3,180,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.28%)	3.07%	02/24/2028	2,837,861
1,301,000	Clarios Global LP	6.25% (b)	05/15/2026	1,244,198
1,175,000	Clarivate Science Holdings Corporation	4.88% (b)	07/01/2029	921,917
460,000	Clean Harbors, Inc.	5.13% (b)	07/15/2029	424,460
240,000	Clear Channel Outdoor Holdings, Inc.	7.75% (b)	04/15/2028	181,609
1,185,000	Clear Channel Outdoor Holdings, Inc.	7.50% (b)	06/01/2029	861,003
1,265,000	Clearway Energy Operating LLC	4.75% (b)	03/15/2028	1,128,273
2,450,000	CNX Midstream Partners LP	4.75% (b)	04/15/2030	1,927,023
1,210,000	CNX Resources Corporation	6.00% (b)	01/15/2029	1,106,878
425,000	CNX Resources Corporation	7.38% (b)	01/15/2031	416,610
4,005,000	Comcast Corporation	3.95%	10/15/2025	3,894,232

6,965,000	Comcast Corporation	3.40%	04/01/2030	6,133,868
725,000	CommScope Technologies LLC	5.00% (b)	03/15/2027	548,343
1,500,000	CommScope, Inc.	4.75% (b)	09/01/2029	1,226,325
1,375,000	Community Health Systems, Inc.	6.00% (b)	01/15/2029	1,013,714
785,000	Community Health Systems, Inc.	6.88% (b)	04/15/2029	380,915
1,110,000	Community Health Systems, Inc.	4.75% (b)	02/15/2031	747,968
1,215,000	Consolidated Communications, Inc.	5.00% (b)	10/01/2028	847,296
4,495,000	Constellation Brands, Inc.	3.15%	08/01/2029	3,867,688
2,995,000	Constellation Brands, Inc.	2.88%	05/01/2030	2,488,167
4,950,000	Continental Resources, Inc.	2.27% (b)	11/15/2026	4,230,094
1,233,000	Cornerstone Building Brands, Inc.	6.13% (b)	01/15/2029	690,411
5,495,000	Corporate Office Properties LP	2.90%	12/01/2033	3,815,270
1,240,000	Coty, Inc.	5.00% (b)	04/15/2026	1,130,460
740,000	Coty, Inc.	6.50% (b)	04/15/2026	682,772
3,085,000	CQP Holdco LP	5.50% (b)	06/15/2031	2,615,617
14,600,000	Crown Castle International Corporation	3.65%	09/01/2027	13,234,451
14,000	Crown Castle International Corporation	3.30%	07/01/2030	11,742
2,940,000	CSC Holdings LLC	5.75% (b)	01/15/2030	2,095,044
1,250,000	CSI Compressco LP	7.50% (b)	04/01/2025	1,091,944
16,690,000	CSX Corporation	3.80%	11/01/2046	12,781,955
1,225,000	CVR Nitrogen Finance Corporation	6.13% (b)	06/15/2028	1,068,385
7,045,000	CVS Health Corporation	5.05%	03/25/2048	6,220,761
522,827	CWT Travel Group, Inc.	8.50% (b)	11/19/2026	452,245
410,000	Dana, Inc.	5.38%	11/15/2027	348,344
965,000	Dana, Inc.	5.63%	06/15/2028	798,244
285,000	Dana, Inc.	4.25%	09/01/2030	209,190
1,427,000	Dealer Tire LLC	8.00% (b)	02/01/2028	1,260,014
1,215,000	Diamond Sports Group LLC	5.38% (b)	08/15/2026	243,364
13,376,000	Dick's Sporting Goods, Inc.	3.15%	01/15/2032	10,207,039
4,280,000	Dick's Sporting Goods, Inc.	4.10%	01/15/2052	2,653,381
3,500,000	Digital Realty Trust LP	3.70%	08/15/2027	3,248,037
3,000,000	Digital Realty Trust LP	3.60%	07/01/2029	2,634,289
1,515,000	DirectTV Financing LLC	5.88% (b)	08/15/2027	1,309,528
16,035,000	Discover Financial Services	4.10%	02/09/2027	14,765,049
1,330,000	DISH DBS Corporation	5.88%	11/15/2024	1,188,907
1,275,000	DISH DBS Corporation	5.75% (b)	12/01/2028	965,959
620,000	DISH DBS Corporation	5.13%	06/01/2029	365,242
3,180,000	Dollar General Corporation	4.25%	09/20/2024	3,144,027
12,133,000	Dollar Tree, Inc.	4.00%	05/15/2025	11,769,155
1,570,000	Dollar Tree, Inc.	3.38%	12/01/2051	1,020,262
6,630,000	DTE Energy Company	4.22%	11/01/2025	6,508,538
4,400,000	DTE Energy Company	2.95%	03/01/2030	3,691,059
1,265,000	Duke Energy Carolinas LLC	2.85%	03/15/2032	1,049,506
3,840,000	Duke Energy Corporation	4.30%	03/15/2028	3,619,678
10,910,000	Duke Energy Corporation	3.95%	08/15/2047	7,973,866
2,075,000	Dun & Bradstreet Corporation	5.00% (b)	12/15/2029	1,716,170
1,588,000	East Ohio Gas Company	3.00% (b)	06/15/2050	1,004,762
1,180,000	EES Finance Corporation	8.13%	05/01/2025	1,196,013
2,435,000	Elevance Health, Inc.	4.55%	05/15/2052	2,061,692
926,000	Embarq Corporation	8.00%	06/01/2036	465,074
795,000	Emergent BioSolutions, Inc.	3.88% (b)	08/15/2028	530,142
620,000	Encompass Health Corporation	4.50%	02/01/2028	532,318
215,000	Encompass Health Corporation	4.75%	02/01/2030	177,216
1,430,000	Encompass Health Corporation	4.63%	04/01/2031	1,132,921
500,000	Endo Luxembourg Finance Company SARL	6.00% (b)(g)	07/15/2023	30,000
630,000	Endo Luxembourg Finance Company SARL	6.13% (b)	04/01/2029	498,296
865,000	Energizer Holdings, Inc.	6.50% (b)	12/31/2027	769,573
6,730,000	Energy Transfer LP	4.75%	01/15/2026	6,491,828
4,090,000	Energy Transfer LP	4.40%	03/15/2027	3,817,771
8,225,000	Energy Transfer LP	5.00%	05/15/2044	6,369,073
3,785,000	Entergy Corporation	2.80%	06/15/2030	3,070,906
1,235,000	EQM Midstream Partners LP	4.75% (b)	01/15/2031	983,183
7,965,000	Equinix, Inc.	1.80%	07/15/2027	6,668,376
2,355,000	EverArc Escrow SARL	5.00% (b)(k)	10/30/2029	1,905,901
3,954,000	Exelon Corporation	3.40%	04/15/2026	3,725,213
2,330,000	Exelon Corporation	4.10% (b)	03/15/2052	1,804,254
3,335,000	Expedia Group, Inc.	5.00%	02/15/2026	3,283,178
6,561,000	Expedia Group, Inc.	3.80%	02/15/2028	5,836,082
2,229,000	Expedia Group, Inc.	3.25%	02/15/2030	1,810,675
968,000	Expedia Group, Inc.	2.95%	03/15/2031	752,295
6,580,000	Exxon Mobil Corporation	4.23%	03/19/2040	5,731,793
990,000	Ferrellgas LP	5.38% (b)	04/01/2026	872,343
1,580,000	Fertitta Entertainment LLC	6.75% (b)	01/15/2030	1,203,770
8,545,000	Flowserve Corporation	2.80%	01/15/2032	6,128,270
4,065,000	Ford Motor Company	3.25%	02/12/2032	2,935,154
1,600,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	1,450,732
1,200,000	Ford Motor Credit Company LLC	4.95%	05/28/2027	1,073,916
1,670,000	Ford Motor Credit Company LLC	3.63%	06/17/2031	1,243,115
7,475,000	Fortinet, Inc.	1.00%	03/15/2026	6,440,382
1,610,000	Fortress Transportation and Infrastructure Investors LLC	5.50% (b)	05/01/2028	1,290,278
390,000	Frontier Communications Holdings LLC	5.88% (b)	10/15/2027	350,419
800,000	Frontier Communications Holdings LLC	5.00% (b)	05/01/2028	687,896
100,392	Frontier Communications Holdings LLC	5.88%	11/01/2029	79,914

1,395,000	Frontier Communications Holdings LLC	6.00% (b)	01/15/2030	1,098,841
2,340,000	Full House Resorts, Inc.	8.25% (b)	02/15/2028	2,109,370
1,295,000	Gap, Inc.	3.88% (b)	10/01/2031	826,160
1,140,000	GCI LLC	4.75% (b)	10/15/2028	948,788
8,115,000	General Motors Financial Company, Inc.	2.40%	10/15/2028	6,420,897
8,165,000	General Motors Financial Company, Inc.	3.10%	01/12/2032	6,169,180
7,535,000	Georgia Power Company	2.20%	09/15/2024	7,138,720
16,594,000	Georgia Power Company	3.25%	03/15/2051	10,985,626
1,059,000	Glatfelter Corporation	4.75% (b)	11/15/2029	611,022
1,955,000	Global Access, Inc.	5.00% (b)	07/15/2029	1,606,646
1,913,912	Global Aircraft Leasing Company (7.25% PIK)	6.50% (b)	09/15/2024	1,443,435
6,620,000	Global Payments, Inc.	4.95%	08/15/2027	6,317,353
14,448,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.17%)	4.08%	05/15/2026	14,346,416
4,340,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.82%)	3.70%	09/10/2027	4,141,081
1,760,000	Goodyear Tire & Rubber Company	5.25%	07/15/2031	1,410,156
615,000	GrafTech Finance, Inc.	4.63% (b)	12/15/2028	461,139
1,295,000	Griffon Corporation	5.75%	03/01/2028	1,115,416
665,000	Group 1 Automotive, Inc.	4.00% (b)	08/15/2028	536,948
22,059	Gulfport Energy Corporation	8.00%	05/17/2026	21,981
1,175,971	Gulfport Energy Corporation	8.00% (b)	05/17/2026	1,171,814
3,622,000	Halliburton Company	2.92%	03/01/2030	3,019,925
6,960,000	HCA, Inc.	4.13%	06/15/2029	6,113,123
5,405,000	Health Care Service Corporation and Mutual Legal Reserve Company	3.20% (b)	06/01/2050	3,623,813
2,030,000	Helios Software Holdings, Inc.	4.63% (b)	05/01/2028	1,524,530
1,095,000	Hertz Corporation	5.00% (b)	12/01/2029	816,027
1,075,000	Hess Midstream Operations LP	5.13% (b)	06/15/2028	942,721
2,370,000	Hess Midstream Operations LP	4.25% (b)	02/15/2030	1,918,835
1,355,000	Hess Midstream Operations LP	5.50% (b)	10/15/2030	1,164,968
1,520,000	H-Food Holdings LLC	8.50% (b)	06/01/2026	967,848
975,000	Hightower Holding LLC	6.75% (b)	04/15/2029	797,292
1,797,000	Hilcorp Energy LP	6.25% (b)	11/01/2028	1,661,902
315,000	Hilcorp Energy LP	5.75% (b)	02/01/2029	276,036
8,239,000	Host Hotels & Resorts LP	2.90%	12/15/2031	6,057,943
14,060,000	Hyundai Capital America	2.65% (b)	02/10/2025	13,116,119
1,300,000	Icahn Enterprises LP	5.25%	05/15/2027	1,141,081
230,000	iHeartCommunications, Inc.	8.38%	05/01/2027	193,919
960,000	iHeartCommunications, Inc.	5.25% (b)	08/15/2027	822,023
1,875,000	II-VI, Inc.	5.00% (b)	12/15/2029	1,555,538
5,080,000	Illumina, Inc.	0.55%	03/23/2023	4,975,917
1,600,000	Illuminate Buyer LLC	9.00% (b)	07/01/2028	1,331,096
1,435,000	Installed Building Products, Inc.	5.75% (b)	02/01/2028	1,293,071
6,111,000	Invitation Homes Operating Partnership LP	2.70%	01/15/2034	4,320,553
1,380,000	Iron Mountain, Inc.	4.88% (b)	09/15/2029	1,135,685
850,000	Iron Mountain, Inc.	4.50% (b)	02/15/2031	658,673
2,160,000	JELD-WEN, Inc.	4.63% (b)	12/15/2025	1,753,650
4,920,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.92%)	2.60%	02/24/2026	4,579,521
6,210,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.02%)	2.07%	06/01/2029	5,041,602
8,115,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.25%)	2.58%	04/22/2032	6,298,877
7,850,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.26%)	2.96%	01/25/2033	6,180,126
2,295,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.99%)	4.85%	07/25/2028	2,205,983
9,800,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	7,759,615
11,144,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	11,108,769
380,000	LD Holdings Group LLC	6.50% (b)	11/01/2025	228,519
185,000	LD Holdings Group LLC	6.13% (b)	04/01/2028	96,482
1,300,000	Leeward Renewable Energy Operations LLC	4.25% (b)	07/01/2029	1,049,360
1,320,000	Legacy LifePoint Health LLC	4.38% (b)	02/15/2027	1,092,474
1,015,000	Legends Hospitality Holding Company LLC	5.00% (b)	02/01/2026	874,422
530,000	Level 3 Financing, Inc.	3.75% (b)	07/15/2029	389,447
1,260,000	LFS Topco LLC	5.88% (b)	10/15/2026	1,004,109
895,000	LifePoint Health, Inc.	5.38% (b)	01/15/2029	625,732
1,143,591	Ligado Networks LLC (15.50% PIK)	15.50% (b)	11/01/2023	531,770
1,360,000	Lions Gate Capital Holdings LLC	5.50% (b)	04/15/2029	1,015,866
3,760,000	Lowe's Companies, Inc.	4.40%	09/08/2025	3,705,373
3,775,000	Lowe's Companies, Inc.	5.63%	04/15/2053	3,500,063
1,745,000	LSF9 Atlantis Holdings LLC	7.75% (b)	02/15/2026	1,559,620
1,305,000	Lumen Technologies, Inc.	5.13% (b)	12/15/2026	1,124,799
1,170,000	Lumen Technologies, Inc.	4.00% (b)	02/15/2027	985,110
1,235,000	M/I Homes, Inc.	4.95%	02/01/2028	1,031,225
1,030,000	Madison IAQ LLC	4.13% (b)	06/30/2028	828,819
1,010,000	Madison IAQ LLC	5.88% (b)	06/30/2029	705,263
7,065,000	Magallanes, Inc.	3.76% (b)	03/15/2027	6,329,875
4,829,000	Marathon Petroleum Corporation	5.13%	12/15/2026	4,754,360
7,170,000	Marriott International, Inc.	3.13%	06/15/2026	6,622,509
9,075,000	Marriott International, Inc.	2.75%	10/15/2033	6,601,855
13,605,000	Marvell Technology, Inc.	4.20%	06/22/2023	13,569,001
6,750,000	Massachusetts Mutual Life Insurance Company	3.20% (b)	12/01/2061	4,104,389
1,085,000	Match Group Holdings LLC	5.00% (b)	12/15/2027	970,071
7,465,000	McDonald's Corporation	4.45%	03/01/2047	6,277,081
1,085,000	McGraw-Hill Education, Inc.	5.75% (b)	08/01/2028	908,293
1,700,000	Medline Borrower LP	5.25% (b)	10/01/2029	1,286,781
1,130,000	Metis Merger Sub LLC	6.50% (b)	05/15/2029	882,999
50,000	Metropolitan Edison Company	4.00% (b)	04/15/2025	47,500
1,550,000	Michaels Companies, Inc.	5.25% (b)	05/01/2028	1,091,378

1,160,000	Michaels Companies, Inc.	7.88% (b)	05/01/2029	671,472
1,238,000	Midwest Gaming Borrower LLC	4.88% (b)	05/01/2029	1,021,721
1,780,000	Minerva Merger Sub, Inc.	6.50% (b)	02/15/2030	1,410,561
600,000	ModivCare Escrow Issuer, Inc.	5.00% (b)(k)	10/01/2029	488,685
810,000	ModivCare, Inc.	5.88% (b)	11/15/2025	748,553
4,660,000	Monongahela Power Company	5.40% (b)	12/15/2043	4,262,949
2,430,000	Morgan Stanley (Secured Overnight Financing Rate + 1.29%)	2.94%	01/21/2033	1,924,031
15,579,000	Morgan Stanley (Secured Overnight Financing Rate + 1.36%)	2.48%	09/16/2036	11,186,332
5,590,000	Morgan Stanley (Secured Overnight Financing Rate + 1.61%)	4.21%	04/20/2028	5,235,395
5,330,000	Morgan Stanley (Secured Overnight Financing Rate + 1.67%)	4.68%	07/17/2026	5,192,777
1,272,000	Moss Creek Resources Holdings, Inc.	7.50% (b)	01/15/2026	1,111,493
1,250,000	MPLX LP	4.00%	03/15/2028	1,140,802
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	833,921
1,020,000	Nabors Industries Ltd.	7.25% (b)	01/15/2026	889,495
820,000	Nabors Industries Ltd.	7.38% (b)	05/15/2027	758,500
1,635,000	Nasdaq, Inc.	3.95%	03/07/2052	1,219,271
1,975,000	Nationstar Mortgage Holdings, Inc.	5.75% (b)	11/15/2031	1,452,009
955,000	Navient Corporation	5.00%	03/15/2027	782,400
1,935,000	NCL Corporation Ltd.	3.63% (b)	12/15/2024	1,629,416
1,185,000	NCL Corporation Ltd.	5.88% (b)	03/15/2026	903,325
1,160,000	NCL Corporation Ltd.	5.88% (b)	02/15/2027	968,124
345,000	NESCO Holdings, Inc.	5.50% (b)	04/15/2029	287,996
7,163,000	NetApp, Inc.	1.88%	06/22/2025	6,549,161
765,000	Netflix, Inc.	5.38% (b)	11/15/2029	720,733
550,000	Netflix, Inc.	4.88% (b)	06/15/2030	503,832
505,000	News Corporation	5.13% (b)	02/15/2032	444,150
5,950,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	5,868,599
3,500,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	2,797,494
845,000	NFP Corporation	4.88% (b)	08/15/2028	722,171
1,000,000	NFP Corporation	6.88% (b)	08/15/2028	781,655
1,605,000	NGL Energy Operating LLC	7.50% (b)	02/01/2026	1,430,143
625,000	NGL Energy Partners LP	7.50%	04/15/2026	477,853
3,475,000	NGPL PipeCo LLC	3.25% (b)	07/15/2031	2,725,860
9,945,000	Northrop Grumman Corporation	5.15%	05/01/2040	9,336,277
4,395,000	NRG Energy, Inc.	2.00% (b)	12/02/2025	3,885,481
1,715,000	NRG Energy, Inc.	3.63% (b)	02/15/2031	1,341,387
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,513,875
1,705,000	Oasis Petroleum, Inc.	6.38% (b)	06/01/2026	1,628,070
1,075,000	Occidental Petroleum Corporation	6.63%	09/01/2030	1,093,700
1,570,000	Occidental Petroleum Corporation	6.13%	01/01/2031	1,550,265
650,000	Occidental Petroleum Corporation	6.45%	09/15/2036	651,599
660,000	Occidental Petroleum Corporation	6.60%	03/15/2046	681,321
1,565,000	Office Properties Income Trust	2.65%	06/15/2026	1,174,960
7,295,000	Office Properties Income Trust	2.40%	02/01/2027	5,262,598
1,885,000	Olympus Water US Holding Corporation	4.25% (b)	10/01/2028	1,452,025
1,100,000	Olympus Water US Holding Corporation	6.25% (b)	10/01/2029	755,667
850,000	OneMain Finance Corporation	6.88%	03/15/2025	800,279
280,000	OneMain Finance Corporation	7.13%	03/15/2026	252,828
825,000	OneMain Finance Corporation	5.38%	11/15/2029	640,716
4,255,000	ONEOK, Inc.	3.40%	09/01/2029	3,574,484
11,030,000	Oracle Corporation	3.85%	04/01/2060	6,694,493
2,470,000	Organon & Company	5.13% (b)	04/30/2031	2,027,450
1,800,000	Owens & Minor, Inc.	6.63% (b)	04/01/2030	1,588,500
7,272,000	Owens Corning	4.40%	01/30/2048	5,422,404
7,100,000	Owl Rock Capital Corporation	2.63%	01/15/2027	5,746,143
8,693,000	Pacific Gas and Electric Company	2.50%	02/01/2031	6,336,126
6,622,000	Packaging Corporation of America	3.40%	12/15/2027	6,020,451
1,648,000	Par Petroleum LLC	7.75% (b)	12/15/2025	1,573,024
875,000	Park Intermediate Holdings LLC	4.88% (b)	05/15/2029	710,115
3,325,000	Parker-Hannifin Corporation	4.25%	09/15/2027	3,172,223
565,000	PBF Holding Company LLC	6.00%	02/15/2028	490,592
905,000	PECF USS Intermediate Holding Corporation	8.00% (b)	11/15/2029	663,608
2,085,000	Penn National Gaming, Inc.	5.63% (b)	01/15/2027	1,847,587
940,000	Penn National Gaming, Inc.	4.13% (b)	07/01/2029	720,755
1,575,000	PennyMac Financial Services, Inc.	4.25% (b)	02/15/2029	1,125,322
6,000,000	Penske Truck Leasing Company LP	4.20% (b)	04/01/2027	5,589,788
4,055,000	PepsiCo, Inc.	3.60%	02/18/2028	3,836,791
1,450,000	Performance Food Group, Inc.	5.50% (b)	10/15/2027	1,321,240
1,175,000	Performance Food Group, Inc.	4.25% (b)	08/01/2029	980,620
1,545,000	PetSmart, Inc.	7.75% (b)	02/15/2029	1,383,609
613,000	PIC AU Holdings LLC	10.00% (b)	12/31/2024	634,455
1,775,000	Pike Corporation	5.50% (b)	09/01/2028	1,440,022
2,862,000	Pioneer Natural Resources Company	1.90%	08/15/2030	2,192,368
430,000	Post Holdings, Inc.	5.50% (b)	12/15/2029	372,390
303,000	Post Holdings, Inc.	4.63% (b)	04/15/2030	249,522
1,090,000	Premier Entertainment Sub LLC	5.63% (b)	09/01/2029	756,046
1,175,000	Prime Security Services Borrower LLC	6.25% (b)	01/15/2028	1,004,615
6,870,000	Prudential Financial, Inc.	3.91%	12/07/2047	5,241,628
950,000	Radiate Holdco LLC	4.50% (b)	09/15/2026	780,449
1,170,000	Radiology Partners, Inc.	9.25% (b)	02/01/2028	765,093
9,375,000	Raytheon Technologies Corporation	3.03%	03/15/2052	6,143,466
490,000	Real Hero Merger Sub 2, Inc.	6.25% (b)	02/01/2029	354,490
1,710,000	Realogy Group LLC	5.25% (b)	04/15/2030	1,164,159

975,000	Rent-A-Center, Inc.	6.38% (b)	02/15/2029	762,518
650,000	Roller Bearing Company of America, Inc.	4.38% (b)	10/15/2029	549,081
9,560,000	Royalty Pharma PLC	3.30%	09/02/2040	6,434,700
1,285,000	RP Escrow Issuer LLC	5.25% (b)(k)	12/15/2025	1,063,646
5,293,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	5,084,738
1,595,000	Sabra Health Care LP	3.20%	12/01/2031	1,174,099
3,060,000	Santander Holdings USA, Inc. (Secured Overnight Financing Rate + 1.25%)	2.49%	01/06/2028	2,555,716
880,000	Schweitzer-Mauduit International, Inc.	6.88% (b)	10/01/2026	777,612
1,535,000	Scientific Games Holdings LP	6.63% (b)	03/01/2030	1,232,935
1,450,000	Scotts Miracle-Gro Company	4.50%	10/15/2029	1,054,531
1,145,000	Scripps Escrow, Inc.	5.88% (b)(k)	07/15/2027	998,343
1,900,000	SEG Holding LLC	5.63% (b)	10/15/2028	1,753,165
1,540,000	Select Medical Corporation	6.25% (b)	08/15/2026	1,450,911
1,100,000	Sirius XM Radio, Inc.	5.50% (b)	07/01/2029	991,757
690,000	Sirius XM Radio, Inc.	4.13% (b)	07/01/2030	562,350
14,298,000	Smithfield Foods, Inc.	4.25% (b)	02/01/2027	13,265,898
158,000	Smithfield Foods, Inc.	3.00% (b)	10/15/2030	122,201
1,640,000	Sonic Automotive, Inc.	4.63% (b)	11/15/2029	1,289,343
5,365,000	Southern Company (5 Year CMT Rate + 2.92%)	3.75%	09/15/2051	4,363,838
4,595,000	Southwestern Electric Power Company	3.25%	11/01/2051	2,930,842
1,215,000	Southwestern Energy Company	5.38%	02/01/2029	1,104,326
1,350,000	Southwestern Energy Company	4.75%	02/01/2032	1,134,405
1,230,000	Spectrum Brands, Inc.	5.00% (b)	10/01/2029	981,269
975,000	SRS Distribution, Inc.	4.63% (b)	07/01/2028	838,685
1,130,000	SRS Distribution, Inc.	6.13% (b)	07/01/2029	909,748
1,090,000	Staples, Inc.	7.50% (b)	04/15/2026	916,750
480,000	Staples, Inc.	10.75% (b)	04/15/2027	356,422
950,000	Station Casinos LLC	4.63% (b)	12/01/2031	718,922
1,880,000	Suburban Propane Partners LP	5.00% (b)	06/01/2031	1,545,407
1,550,000	SunCoke Energy, Inc.	4.88% (b)	06/30/2029	1,198,623
1,010,000	Sunoco LP	6.00%	04/15/2027	964,565
475,000	Sunoco LP	4.50%	05/15/2029	394,886
510,000	SWF Escrow Issuer Corporation	6.50% (b)(k)	10/01/2029	303,177
11,715,000	Synchrony Financial	3.95%	12/01/2027	10,179,823
13,450,000	Sysco Corporation	3.30%	02/15/2050	8,860,924
10,000	Sysco Corporation	3.15%	12/14/2051	6,349
1,930,000	Tenet Healthcare Corporation	6.25% (b)	02/01/2027	1,805,486
1,200,000	Tenet Healthcare Corporation	6.13% (b)	10/01/2028	1,053,245
1,500,000	Tenet Healthcare Corporation	6.13% (b)	06/15/2030	1,377,938
1,215,000	Tenneco, Inc.	5.13% (b)	04/15/2029	1,205,324
5,310,000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	4,652,725
7,210,000	T-Mobile USA, Inc.	2.25%	02/15/2026	6,461,458
7,410,000	T-Mobile USA, Inc.	3.40%	10/15/2052	4,904,797
645,000	TMS International Corporation	6.25% (b)	04/15/2029	459,111
460,000	Townsquare Media, Inc.	6.88% (b)	02/01/2026	421,013
340,000	TransDigm, Inc.	8.00% (b)	12/15/2025	345,352
2,205,000	TransDigm, Inc.	6.25% (b)	03/15/2026	2,142,576
2,000,000	TransDigm, Inc.	5.50%	11/15/2027	1,499,780
1,124,375	Transocean Poseidon Ltd.	6.88% (b)	02/01/2027	1,030,979
963,000	Transocean Proteus Ltd.	6.25% (b)	12/01/2024	907,079
1,320,000	Trident TPI Holdings, Inc.	6.63% (b)	11/01/2025	1,142,144
5,826,000	Triton Container International Ltd	3.25%	03/15/2032	4,319,534
3,335,000	Triton Container International Ltd.	1.15% (b)	06/07/2024	3,039,817
1,045,000	Triton Water Holdings, Inc.	6.25% (b)	04/01/2029	800,810
447,000	Triumph Group, Inc.	7.75%	08/15/2025	342,104
1,180,000	Uber Technologies, Inc.	4.50% (b)	08/15/2029	994,150
440,000	United Airlines, Inc.	4.38% (b)	04/15/2026	393,466
1,255,000	United Airlines, Inc.	4.63% (b)	04/15/2029	1,041,612
1,365,000	United Natural Foods, Inc.	6.75% (b)	10/15/2028	1,251,261
2,645,000	UnitedHealth Group, Inc.	4.95%	05/15/2062	2,365,058
950,000	Uniti Group LP	6.50% (b)	02/15/2029	638,717
1,000,000	Univision Communications, Inc.	4.50% (b)	05/01/2029	817,735
1,020,000	US Foods, Inc.	4.75% (b)	02/15/2029	875,262
1,760,000	USA Compression Partners LP	6.88%	09/01/2027	1,602,392
1,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	852,075
2,420,000	Verizon Communications, Inc.	3.88%	03/01/2052	1,806,942
4,350,000	Viatis, Inc.	1.65%	06/22/2025	3,872,002
1,265,000	Victoria's Secret Company	4.63% (b)	07/15/2029	957,772
440,000	Viking Cruises Ltd.	13.00% (b)	05/15/2025	456,431
3,150,000	Viking Cruises Ltd.	5.88% (b)	09/15/2027	2,408,537
2,525,000	Virginia Electric and Power Company	3.75%	05/15/2027	2,386,741
475,000	Virtusa Corporation	7.13% (b)	12/15/2028	354,659
7,643,000	VMware, Inc.	2.20%	08/15/2031	5,574,772
3,505,000	Vornado Realty LP	2.15%	06/01/2026	2,937,161
1,660,000	WASH Multifamily Acquisition, Inc.	5.75% (b)	04/15/2026	1,532,371
720,000	Waste Pro, Inc.	5.50% (b)	02/15/2026	633,352
586,000	Weatherford International Ltd.	11.00% (b)	12/01/2024	597,116
755,000	Weatherford International Ltd.	6.50% (b)	09/15/2028	680,557
940,000	Weatherford International Ltd.	8.63% (b)	04/30/2030	820,760
6,375,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	3.20%	06/17/2027	5,811,254
6,720,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.98%)	4.81%	07/25/2028	6,415,977
6,835,000	Wells Fargo & Company (Secured Overnight Financing Rate 3 Month + 1.43%)	2.88%	10/30/2030	5,624,719
1,400,000	Western Midstream Operating LP	4.30%	02/01/2030	1,200,500

390,000	Western Union Company	1.35%	03/15/2026	336,498
15,170,000	Western Union Company	2.75%	03/15/2031	11,442,244
365,000	Wheel Pros, Inc.	6.50% (b)	05/15/2029	167,696
12,321,000	Willis North America, Inc.	4.50%	09/15/2028	11,441,626
2,835,000	Workday, Inc.	3.70%	04/01/2029	2,546,024
1,020,000	WR Grace Holdings LLC	5.63% (b)	08/15/2029	767,550
12,142,000	WRKCo, Inc.	3.75%	03/15/2025	11,708,526
1,215,000	Wyndham Hotels & Resorts, Inc.	4.38% (b)	08/15/2028	1,069,795
845,000	XHR LP	6.38% (b)	08/15/2025	812,784
1,270,000	XHR LP	4.88% (b)	06/01/2029	1,049,680
1,245,000	Yum! Brands, Inc.	4.75% (b)	01/15/2030	1,090,794
775,000	Zayo Group Holdings, Inc.	4.00% (b)	03/01/2027	623,767
360,000	Zayo Group Holdings, Inc.	6.13% (b)	03/01/2028	253,086
Total US Corporate Bonds (Cost \$1,450,496,039)				1,198,644,050

US Government and Agency Mortgage Backed Obligations - 16.8%

288,744	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	291,607
150,112	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	151,595
5,850,489	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	5,245,571
3,188,498	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	2,848,977
3,073,778	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	2,743,391
11,366,923	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08701	3.00%	04/01/2046	10,115,011
739,962	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08737	3.00%	12/01/2046	658,506
6,806,836	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G61645	4.00%	10/01/2048	6,447,113
1,114,202	Federal Home Loan Mortgage Corporation Pass-Thru, Pool N70081	5.50%	07/01/2038	1,099,696
5,351,853	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q33789	3.50%	06/01/2045	4,926,042
12,557,034	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QE7537	4.50%	08/01/2052	12,008,026
16,564,521	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	14,824,611
8,809,907	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	7,244,544
66,508,804	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7538	2.00%	04/01/2051	54,491,018
11,632,813	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8174	3.00%	10/01/2051	10,195,840
25,881,789	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8221	3.50%	06/01/2052	23,355,312
938,852	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	844,030
144,348	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	136,791
4,332,616	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V83144	4.00%	04/01/2047	4,110,761
11,986,130	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	10,659,067
33,672	Federal Home Loan Mortgage Corporation REMICS, Series 2692-SC (-2 x 1 Month LIBOR USD + 13.29%, 13.29% Cap)	7.65% (j)	07/15/2033	32,846
914,285	Federal Home Loan Mortgage Corporation REMICS, Series 2722-PS (-1 x 1 Month LIBOR USD + 9.89%, 9.89% Cap)	6.76% (j)	12/15/2033	912,986
40,926	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	41,175
92,848	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	3.68% (i)(j)	07/15/2035	7,112
44,504	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	3.91% (i)(j)	10/15/2035	2,521
147,712	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	150,700
10,922	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	10,431
158,284	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	158,895
43,965	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	3.26% (i)(j)	02/15/2037	3,057
96,653	Federal Home Loan Mortgage Corporation REMICS, Series 3382-SB (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	3.18% (i)(j)	11/15/2037	6,514
119,354	Federal Home Loan Mortgage Corporation REMICS, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	3.57% (i)(j)	11/15/2037	7,525
85,334	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	3.36% (i)(j)	02/15/2038	5,815
18,290	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	2.83% (i)(j)	03/15/2038	1,020
18,290	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	2.83% (i)(j)	03/15/2038	986
65,961	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.20% (c)(i)(l)	06/15/2038	62,361
39,040	Federal Home Loan Mortgage Corporation REMICS, Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	2.13% (i)(j)	08/15/2039	1,634
114,228	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	3.18% (i)(j)	10/15/2049	7,315
109,618	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	3.53% (i)(j)	03/15/2032	6,475
480,568	Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ	5.50%	08/15/2036	491,893
176,831	Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	2.95% (i)(j)	05/15/2040	13,079
124,395	Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	5.50%	08/15/2036	127,310
1,257,734	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50% (h)	12/15/2040	1,222,620
640,086	Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.50%	12/15/2030	620,334
162,797	Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	3.86% (j)	01/15/2041	118,482
101,340	Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap)	4.22% (j)	01/15/2041	70,848
490,242	Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ	5.50%	07/15/2034	499,706
418,757	Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.50%	02/15/2031	405,651
544,952	Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ	4.50%	03/15/2041	541,071
495,670	Federal Home Loan Mortgage Corporation REMICS, Series 3819-ZU	5.50%	07/15/2034	505,335
1,379,230	Federal Home Loan Mortgage Corporation REMICS, Series 3824-EY	3.50%	03/15/2031	1,335,961

251,282	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	4.75% (j)	02/15/2041	151,672
827,365	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	843,573
2,280,525	Federal Home Loan Mortgage Corporation REMICS, Series 3889-VZ	4.00%	07/15/2041	2,163,968
2,158,872	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00%	08/15/2041	2,179,769
779,987	Federal Home Loan Mortgage Corporation REMICS, Series 3972-AZ	3.50%	12/15/2041	702,254
7,884,328	Federal Home Loan Mortgage Corporation REMICS, Series 4165-ZT	3.00% (h)	02/15/2043	6,458,267
2,405,101	Federal Home Loan Mortgage Corporation REMICS, Series 4291-MS (-1 x 1 Month LIBOR USD + 5.90%, 5.90% Cap)	3.08% (i)(j)	01/15/2054	195,815
8,545,666	Federal Home Loan Mortgage Corporation REMICS, Series 4413-AZ	3.50%	11/15/2044	7,992,094
2,808,493	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2041	2,736,559
12,508,348	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	11,685,401
15,119,707	Federal Home Loan Mortgage Corporation REMICS, Series 4542-AC	2.70%	01/15/2045	13,997,272
34,934,000	Federal Home Loan Mortgage Corporation REMICS, Series 5138-HM	2.00%	04/25/2051	27,443,169
9,389,208	Federal Home Loan Mortgage Corporation REMICS, Series 5148-BZ	2.50% (h)	10/25/2051	5,790,022
13,763,118	Federal Home Loan Mortgage Corporation REMICS, Series 5195-ZN	2.50% (h)	02/25/2052	8,851,572
185,442	Federal Home Loan Mortgage Corporation REMICS, Series R003-ZA	5.50%	10/15/2035	189,838
55,850	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	56,157
45,995	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	46,398
388,056	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	391,449
191,734	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	193,410
264,508	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	266,821
59,821	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	60,237
329,163	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	325,983
286,019	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	273,153
28,243	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	26,878
6,249	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	5,976
476,335	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	455,006
4,687,448	Federal National Mortgage Association Pass-Thru, Pool AL9238	3.00%	10/01/2041	4,183,021
1,311,135	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	1,239,555
6,668,039	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	5,952,855
8,459,831	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	7,328,265
3,899,208	Federal National Mortgage Association Pass-Thru, Pool AS7724	2.50%	08/01/2046	3,306,590
12,390,780	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	11,033,266
8,729,731	Federal National Mortgage Association Pass-Thru, Pool BD8013	2.50%	09/01/2046	7,406,171
2,162,029	Federal National Mortgage Association Pass-Thru, Pool BM4094	3.00%	03/01/2043	1,943,104
12,726,023	Federal National Mortgage Association Pass-Thru, Pool BM6089	3.50%	12/01/2044	11,735,959
6,944,646	Federal National Mortgage Association Pass-Thru, Pool BN7712	2.50%	08/01/2034	6,323,442
7,797,852	Federal National Mortgage Association Pass-Thru, Pool CA3903	3.00%	07/01/2034	7,269,958
11,605,862	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	10,306,062
34,407,591	Federal National Mortgage Association Pass-Thru, Pool FM2310	3.00%	01/01/2048	30,496,169
18,719,820	Federal National Mortgage Association Pass-Thru, Pool FM4575	2.50%	10/01/2050	15,863,058
11,495,586	Federal National Mortgage Association Pass-Thru, Pool FM6061	2.00%	02/01/2051	9,396,854
32,804,994	Federal National Mortgage Association Pass-Thru, Pool FM8214	4.00%	05/01/2049	31,009,406
7,632,649	Federal National Mortgage Association Pass-Thru, Pool FM8664	3.00%	10/01/2046	6,793,554
26,347,226	Federal National Mortgage Association Pass-Thru, Pool FM8972	4.00%	06/01/2049	24,909,032
6,147,825	Federal National Mortgage Association Pass-Thru, Pool FM9846	2.50%	12/01/2051	5,183,498
60,684,014	Federal National Mortgage Association Pass-Thru, Pool FM9993	3.50%	07/01/2051	55,307,193
41,652,828	Federal National Mortgage Association Pass-Thru, Pool FS0174	2.50%	01/01/2052	35,101,860
55,296,139	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	50,349,609
210,453	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	205,136
145,515	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	141,836
4,660	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	4,512
2,520,967	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	2,264,214
1,161,617	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	1,006,145
1,960,254	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	1,760,746
4,129,126	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	3,576,539
1,719,372	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	1,489,497
11,135,020	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	9,898,899
28,776,956	Federal National Mortgage Association Pass-Thru, Pool MA4237	2.00%	01/01/2051	23,486,734
73,420,746	Federal National Mortgage Association Pass-Thru, Pool MA4326	2.50%	05/01/2051	61,965,176
36,517,403	Federal National Mortgage Association Pass-Thru, Pool MA4655	4.00%	07/01/2052	33,958,250
32,264,384	Federal National Mortgage Association Pass-Thru, Pool MA4709	5.00%	07/01/2052	31,494,408
982,940	Federal National Mortgage Association REMICS, Series 2005-20-QH	5.00%	03/25/2035	982,762
181,795	Federal National Mortgage Association REMICS, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	3.50% (i)(j)	10/25/2036	17,249
75,749	Federal National Mortgage Association REMICS, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	3.67% (i)(j)	07/25/2036	4,420
56,130	Federal National Mortgage Association REMICS, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.17% (i)(j)	05/25/2037	3,422
738,054	Federal National Mortgage Association REMICS, Series 2007-30-FS (-5 x 1 Month LIBOR USD + 29.83%, 29.83% Cap)	15.54% (j)	04/25/2037	752,379
286,980	Federal National Mortgage Association REMICS, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	3.36% (i)(j)	04/25/2037	25,355
43,734	Federal National Mortgage Association REMICS, Series 2008-29-ZA	4.50%	04/25/2038	43,007
15,181	Federal National Mortgage Association REMICS, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (i)(j)	07/25/2038	920
182,055	Federal National Mortgage Association REMICS, Series 2009-111-EZ	5.00%	01/25/2040	180,771
5,508	Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.17% (i)(j)	01/25/2040	525
30,027	Federal National Mortgage Association REMICS, Series 2009-16-MZ	5.00%	03/25/2029	29,951
26,140	Federal National Mortgage Association REMICS, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	2.87% (i)(j)	07/25/2039	1,991

62,092	Federal National Mortgage Association REMICS, Series 2009-62-PS (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.02% (i)(j)	08/25/2039	2,702
481,658	Federal National Mortgage Association REMICS, Series 2009-77-ZA	4.50%	10/25/2039	473,560
125,595	Federal National Mortgage Association REMICS, Series 2009-83-Z	4.50%	10/25/2039	121,867
34,310	Federal National Mortgage Association REMICS, Series 2010-101-ZH	4.50%	07/25/2040	33,777
167,285	Federal National Mortgage Association REMICS, Series 2010-112-ZA	4.00%	10/25/2040	158,475
74,105	Federal National Mortgage Association REMICS, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	1.42% (i)(j)	10/25/2040	2,926
29,336	Federal National Mortgage Association REMICS, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	7.31% (j)	12/25/2040	25,701
21,626	Federal National Mortgage Association REMICS, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	1.92% (i)(j)	04/25/2040	401
13,880	Federal National Mortgage Association REMICS, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	1.85% (i)(j)	04/25/2040	747
85,228	Federal National Mortgage Association REMICS, Series 2010-35-SP (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	3.27% (i)(j)	04/25/2050	8,775
6,237	Federal National Mortgage Association REMICS, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	3.37% (i)(j)	04/25/2040	183
584,493	Federal National Mortgage Association REMICS, Series 2010-37-MY	4.50%	04/25/2040	543,419
118,817	Federal National Mortgage Association REMICS, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	1.92% (i)(j)	01/25/2040	6,577
208,246	Federal National Mortgage Association REMICS, Series 2010-60-VZ	5.00%	10/25/2039	207,492
91,903	Federal National Mortgage Association REMICS, Series 2010-64-EZ	5.00%	06/25/2040	92,025
126,218	Federal National Mortgage Association REMICS, Series 2010-7-PE	5.00%	02/25/2040	120,298
42,211	Federal National Mortgage Association REMICS, Series 2010-90-GS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (i)(j)	08/25/2040	1,960
28,709	Federal National Mortgage Association REMICS, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	12.18% (j)	09/25/2040	30,560
1,245,309	Federal National Mortgage Association REMICS, Series 2011-141-PZ	4.00%	01/25/2042	1,196,899
319,933	Federal National Mortgage Association REMICS, Series 2011-25-KY	3.00%	04/25/2026	313,519
390,621	Federal National Mortgage Association REMICS, Series 2011-29-AL	3.50%	04/25/2031	377,940
521,384	Federal National Mortgage Association REMICS, Series 2011-59-MA	4.50%	07/25/2041	507,911
17,735,929	Federal National Mortgage Association REMICS, Series 2013-6-ZB	3.00% (h)	02/25/2043	15,554,544
5,653,382	Federal National Mortgage Association REMICS, Series 2017-46-ZL	3.50% (h)	06/25/2057	4,777,183
961,534	Federal National Mortgage Association REMICS, Series 2017-86-MA	3.00%	04/25/2046	905,023
11,099,443	Federal National Mortgage Association REMICS, Series 2018-21-IO	3.00% (i)	04/25/2048	1,717,472
17,463,115	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (l)	04/25/2048	13,287,932
8,817,976	Federal National Mortgage Association REMICS, Series 2018-35-IO	3.00% (i)	05/25/2048	1,504,228
33,828,011	Federal National Mortgage Association REMICS, Series 2018-35-PO	0.00% (l)	05/25/2048	24,385,280
32,425,649	Federal National Mortgage Association REMICS, Series 2020-49-ZD	2.00% (h)	07/25/2050	21,093,738
8,340,086	Federal National Mortgage Association REMICS, Series 2020-63-DZ	2.00% (h)	09/25/2050	5,389,284
18,749,845	Federal National Mortgage Association REMICS, Series 2021-48-NS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 3.65% Cap)	1.37% (i)(j)	08/25/2051	859,905
9,333,092	Federal National Mortgage Association REMICS, Series 2022-12-MZ	3.00% (h)	03/25/2052	6,353,907
25,406,115	Federal National Mortgage Association REMICS, Series 2022-28-Z	2.50% (h)	02/25/2052	18,417,434
14,975,735	Federal National Mortgage Association REMICS, Series 2022-31-GZ	2.00% (h)	03/25/2052	10,454,903
66,236,204	Federal National Mortgage Association REMICS, Series 2022-3-ZW	2.00% (h)	02/25/2052	38,680,870
22,822,231	Federal National Mortgage Association REMICS, Series 2022-40-AZ	2.00% (h)	08/25/2050	15,233,433
17,450,500	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	15,568,016
39,950,000	Federal National Mortgage Association, Pool BL4421	2.14%	10/01/2029	34,582,718
25,972,000	Federal National Mortgage Association, Pool BL4424	2.14%	10/01/2029	22,482,662
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	24,850,215
32,930,000	Federal National Mortgage Association, Pool BL4592	2.28%	11/01/2029	28,625,981
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	15,665,369
4,900,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	3,401,933
36,599,790	Federal National Mortgage Association, Pool BS4941	2.46%	04/01/2032	30,762,338
151,557	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2043	154,226
110,641	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	2.37% (i)(j)	11/25/2039	7,258
7,984,127	Federal Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% (c)	11/26/2057	7,234,184
14,935,787	Federal Seasoned Credit Risk Transfer Trust, Series 2019-4-M55D	4.00%	02/25/2059	14,288,999
100,983	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	4.09% (i)(j)	08/20/2033	5,533
52,504	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	3.04% (i)(j)	09/20/2038	1,735
690,897	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	679,213
740,790	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	726,675
725,360	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	712,032
933,817	Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	942,926
2,401,023	Government National Mortgage Association, Series 2010-113-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	3.04% (i)(j)	09/20/2040	245,289
103,327	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	101,818
1,219,912	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	1,169,697
4,131,507	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	4,053,131
2,829,683	Government National Mortgage Association, Series 2013-117-MS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	3.14% (i)(j)	02/20/2043	174,700
2,169,421	Government National Mortgage Association, Series 2013-122-SB (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.16% (i)(j)	08/16/2043	203,655
3,222,006	Government National Mortgage Association, Series 2014-102-TS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	2.59% (i)(j)	07/20/2044	266,953
2,726,472	Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	3.19% (i)(j)	08/20/2044	300,898

2,385,663	Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	3.19% (i)(j)	08/20/2044	263,286
18,148,319	Government National Mortgage Association, Series 2020-61-IA	3.00% (i)	05/20/2050	2,664,921
12,891,941	Government National Mortgage Association, Series 2021-117-ID	3.50% (i)	06/20/2051	1,464,813
27,927,231	Government National Mortgage Association, Series 2021-155-UI	4.50% (i)	09/20/2051	5,208,920
20,440,037	Government National Mortgage Association, Series 2021-214-IG	2.50% (i)	12/20/2051	3,006,795
46,463,020	Government National Mortgage Association Pass-Thru, Pool 785662	2.50%	10/20/2051	39,448,160
30,207,456	Government National Mortgage Association Pass-Thru, Pool 785713	2.50%	10/20/2051	25,933,851
14,065,544	Government National Mortgage Association Pass-Thru, Pool 785764	2.50%	11/20/2051	12,076,331
17,042,609	Government National Mortgage Association, Series 2022-83-GZ	3.00% (h)	05/20/2052	13,509,872
Total US Government and Agency Mortgage Backed Obligations (Cost \$1,491,247,455)				1,282,613,158

US Government and Agency Obligations - 18.8%

10,400,000	United States Treasury Notes	3.00%	06/30/2024	10,174,734
8,600,000	United States Treasury Notes	3.00%	07/15/2025	8,313,445
6,450,000	United States Treasury Notes	3.13%	08/15/2025	6,252,721
213,000,000	United States Treasury Notes	3.50%	09/15/2025	208,673,438
98,100,000	United States Treasury Notes	0.38%	11/30/2025	86,992,857
4,400,000	United States Treasury Notes	2.63%	05/31/2027	4,131,359
7,750,000	United States Treasury Notes	3.25%	06/30/2027	7,470,576
199,950,000	United States Treasury Notes	2.75%	07/31/2027	188,312,286
76,100,000	United States Treasury Notes	1.25%	03/31/2028	65,633,278
6,050,000	United States Treasury Notes	3.25%	06/30/2029	5,783,776
174,650,000	United States Treasury Notes	2.63%	07/31/2029	160,527,909
92,000,000	United States Treasury Notes	2.88%	05/15/2032	85,078,437
74,650,000	United States Treasury Notes	2.75%	08/15/2032	68,269,758
74,000,000	United States Treasury Notes	2.25%	05/15/2041	55,984,180
113,800,000	United States Treasury Notes	3.25%	05/15/2042	101,033,063
468,000,000	United States Treasury Notes	1.25%	05/15/2050	262,162,265
63,400,000	United States Treasury Notes	2.88%	05/15/2052	53,186,656
68,000,000	United States Treasury Notes	3.00%	08/15/2052	58,703,125
Total US Government and Agency Obligations (Cost \$1,561,630,619)				1,436,683,863

Affiliated Mutual Funds - 5.8%

11,446,899	DoubleLine Global Bond Fund (Class I)	90,659,441
36,335,486	DoubleLine Infrastructure Income Fund (Class I)	319,025,568
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)	34,800,000
Total Affiliated Mutual Funds (Cost \$526,627,597)		444,485,009

Common Stocks - 0.0%(p)

15,497	CWT Travel Holdings, Inc. (d)(k)	154,970
72,582	Foresight Equity (d)(k)	1,343,486
105,327	Frontera Energy Corporation (k)	768,887
620	Frontera Holdings LLC (d)(k)	15
6,306	Gulfport Energy Corporation (k)	556,757
14,821	Intelsat Emergence S.A. (d)(k)	414,988
39,969	McDermott International Ltd. (k)	19,985
Total Common Stocks (Cost \$12,135,001)		3,259,088

Escrow Notes - 0.0%(p)

1,585,000	GCB Intelsat Jackson (d)(k)	-
1,695,000	Gulfport Energy Corporation (k)	5,297
Total Escrow Notes (Cost \$-)		5,297

Rights - 0.0%(p)

1,552	Intelsat Jackson Holdings Ltd. (d)(k)	9,312
1,552	Intelsat Jackson Holdings Ltd. (d)(k)	8,536
Total Rights (Cost \$-)		17,848

Warrants - 0.0%(p)

31,063	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (k)	7,804
995,158	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (d)(k)	-
Total Warrants (Cost \$-)		7,804

Short Term Investments - 1.3%

30,029,386	First American Government Obligations Fund - Class U	2.79% (m)		30,029,386
30,029,386	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	2.71% (m)		30,029,386
30,029,386	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	2.80% (m)		30,029,386
6,250,000	United States Treasury Bills	0.00%	04/20/2023	6,126,598
Total Short Term Investments (Cost \$96,267,892)				96,214,756

Total Investments - 98.8% (Cost \$8,791,466,189)

Other Assets in Excess of Liabilities - 1.2% 87,931,830

NET ASSETS - 100.0% **\$ 7,635,868,771**

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	18.8%
US Government and Agency Mortgage Backed Obligations	16.8%
US Corporate Bonds	15.7%
Non-Agency Residential Collateralized Mortgage Obligations	12.7%
Foreign Corporate Bonds	6.7%
Non-Agency Commercial Mortgage Backed Obligations	6.6%
Affiliated Mutual Funds	5.8%
Asset Backed Obligations	4.6%
Collateralized Loan Obligations	4.4%
Bank Loans	3.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.5%
Short Term Investments	1.3%
Municipal Bonds	0.1%
Common Stocks	0.0% (p)
Escrow Notes	0.0% (p)
Rights	0.0% (p)
Warrants	0.0% (p)
Other Assets and Liabilities	1.2%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	18.8%
US Government and Agency Mortgage Backed Obligations	16.8%
Non-Agency Residential Collateralized Mortgage Obligations	12.7%
Non-Agency Commercial Mortgage Backed Obligations	6.6%
Affiliated Mutual Funds	5.8%
Banking	4.9%
Asset Backed Obligations	4.6%
Collateralized Loan Obligations	4.4%
Energy	2.4%
Utilities	1.9%
Technology	1.6%

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.5%
Short Term Investments	1.3%
Finance	1.1%
Telecommunications	1.1%
Healthcare	1.1%
Media	1.0%
Transportation	0.9%
Retailers (other than Food/Drug)	0.9%
Insurance	0.8%
Automotive	0.7%
Electronics/Electric	0.7%
Real Estate	0.7%
Food Products	0.6%
Aerospace & Defense	0.6%
Business Equipment and Services	0.6%
Pharmaceuticals	0.6%
Chemicals/Plastics	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Commercial Services	0.4%
Diversified Manufacturing	0.4%
Mining	0.4%
Pulp & Paper	0.3%
Leisure	0.3%
Industrial Equipment	0.2%
Containers and Glass Products	0.2%
Construction	0.2%
Building and Development (including Steel/Metals)	0.2%
Beverage and Tobacco	0.2%
Food Service	0.2%
Financial Intermediaries	0.1%
Municipal Bonds	0.1%
Consumer Products	0.1%
Chemical Products	0.0% (p)
Environmental Control	0.0% (p)
Cosmetics/Toiletries	0.0% (p)
Food/Drug Retailers	0.0% (p)
Trading Companies & Distributors	0.0% (p)
Other Assets and Liabilities	1.2%
	<u>100.0%</u>

- (a) Perpetual maturity. The date disclosed is the next call date of the security.
 - (b) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
 - (c) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
 - (d) Value determined using significant unobservable inputs.
 - (e) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
 - (f) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
 - (g) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (h) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
 - (i) 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) Non-income producing security
 - (l) Principal only security
 - (m) Seven-day yield as of period end
 - (n) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
 - (o) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
 - (p) Represents less than 0.05% of net assets
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.
- BRL Brazilian Real
- GBP British Pound

Future Contracts

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount (1)	Unrealized Appreciation (Depreciation)/Value
10-Year US Treasury Ultra Note Future	Long	390	12/20/2022	46,208,906	\$ 647,308
US Treasury Ultra Long Bond Future	Long	335	12/20/2022	45,895,000	457,010
					<u>\$ 1,104,318</u>

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

Affiliated Mutual Funds

A summary of the DoubleLine Core Fixed Income Fund's investments in affiliated mutual funds for the period ended September 30, 2022 is as follows:

Fund	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at September 30, 2022	Value at September 30, 2022	Change in Unrealized for the Period Ended September 30, 2022	Dividend Income Earned for the Period Ended September 30, 2022	Net Realized Gain (Loss) for the Period Ended September 30, 2022
DoubleLine Infrastructure Income Fund (Class I)	\$ 441,672,848	\$ -	\$ (86,100,000)	36,335,486	\$ 319,025,568	\$ (26,824,204)	\$ 5,116,158	\$ (9,723,076)
DoubleLine Global Bond Fund (Class I)	208,481,214	-	(102,100,000)	11,446,899	90,659,441	(8,402,201)	-	(7,319,572)
DoubleLine Long Duration Total Return Bond Fund (Class I)	44,200,000	-	-	5,000,000	34,800,000	(9,400,000)	599,652	-
	<u>\$ 694,354,062</u>	<u>\$ -</u>	<u>\$ (188,200,000)</u>	<u>52,782,385</u>	<u>\$ 444,485,009</u>	<u>\$ (44,626,405)</u>	<u>\$ 5,715,810</u>	<u>\$ (17,042,648)</u>